

# EXHIBIT 12

**Split-Strike Conversion IA Business Options Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

Option	Trade Date	Expiration Date	IA Business Purported Volume <sup>2</sup>	Actual Market Volume <sup>3</sup>	Magnitude <sup>4</sup>
January 770 Call	1/5/2000	1/22/2000	53,463	2,015	26.5x
January 755 Put	1/5/2000	1/22/2000	53,463	4,072	13.1x
January 775 Call	1/6/2000	1/22/2000	78,706	421	187.0x
January 760 Put	1/6/2000	1/22/2000	78,706	2,379	33.1x
January 780 Call	1/7/2000	1/22/2000	104,920	8,510	12.3x
January 765 Put	1/7/2000	1/22/2000	104,920	2,875	36.5x
February 790 Call	1/21/2000	2/19/2000	198,649	613	324.1x
January 770 Call	1/21/2000	1/22/2000	53,463	150	356.4x
January 775 Call	1/21/2000	1/22/2000	53,208	708	75.2x
February 780 Put	1/21/2000	2/19/2000	198,649	3,412	58.2x
February 770 Call	1/24/2000	2/19/2000	2,274	582	3.9x
February 760 Put	1/24/2000	2/19/2000	2,274	4,499	0.5x
February 790 Call	1/26/2000	2/19/2000	406	1,257	0.3x
February 780 Put	1/26/2000	2/19/2000	406	669	0.6x
February 790 Call	2/4/2000	2/19/2000	3	3,374	0.0x
February 780 Put	2/4/2000	2/19/2000	3	4,381	0.0x
February 760 Put	2/18/2000	2/19/2000	1,960	895	2.2x
February 780 Put	2/18/2000	2/19/2000	198,240	366	541.6x
March 760 Call	3/3/2000	3/18/2000	46,674	4,627	10.1x
March 750 Put	3/3/2000	3/18/2000	46,674	4,200	11.1x
March 750 Call	3/7/2000	3/18/2000	46,674	8,683	5.4x
March 740 Put	3/7/2000	3/18/2000	46,674	9,061	5.2x
March 760 Call	3/8/2000	3/18/2000	46,674	4,191	11.1x
March 750 Call	3/9/2000	3/18/2000	122,732	7,091	17.3x
March 760 Call	3/9/2000	3/18/2000	46,674	5,315	8.8x
March 740 Put	3/9/2000	3/18/2000	122,732	3,999	30.7x
April 800 Call	3/14/2000	4/21/2000	86	402	0.2x
April 880 Call	3/14/2000	4/21/2000	28	N/A <sup>5</sup>	N/A
March 750 Call	3/16/2000	3/18/2000	48,085	7,140	6.7x
March 760 Call	3/16/2000	3/18/2000	21,311	7,747	2.8x
March 740 Put	3/16/2000	3/18/2000	48,085	8,956	5.4x
March 750 Put	3/16/2000	3/18/2000	21,311	14,430	1.5x
March 750 Call	3/17/2000	3/18/2000	121,321	788	154.0x
March 760 Call	3/17/2000	3/18/2000	25,363	277	91.6x
April 800 Call	3/21/2000	4/21/2000	86	1629	0.1x
April 880 Call	3/22/2000	4/21/2000	28	1,242	0.0x
April 880 Call	3/29/2000	4/21/2000	9,776	2,442	4.0x
May 800 Call	5/1/2000	5/20/2000	69,970	2,539	27.6x
May 780 Put	5/1/2000	5/20/2000	69,970	2,740	25.5x
May 760 Put	5/5/2000	5/20/2000	69,970	1,292	54.2x
May 780 Call	5/8/2000	5/20/2000	69,970	570	122.8x
May 800 Call	5/8/2000	5/20/2000	69,970	2,346	29.8x
May 780 Put	5/9/2000	5/20/2000	69,970	130	538.2x
May 740 Put	5/10/2000	5/20/2000	149,082	5,590	26.7x
May 760 Call	5/11/2000	5/20/2000	149,082	1,615	92.3x
May 760 Call	5/15/2000	5/20/2000	47	2,151	0.0x
May 740 Put	5/15/2000	5/20/2000	47	2,024	0.0x
May 780 Call	5/18/2000	5/20/2000	69,970	7,333	9.5x
May 760 Put	5/18/2000	5/20/2000	69,970	5,283	13.2x
June 790 Call	6/13/2000	6/17/2000	39,905	6,305	6.3x
June 775 Put	6/13/2000	6/17/2000	39,905	3,721	10.7x
July 780 Put	6/19/2000	7/22/2000	51	528	0.1x
July 800 Call	6/23/2000	7/22/2000	1,154	508	2.3x
July 810 Call	6/23/2000	7/22/2000	1,154	767	1.5x
July 780 Put	6/23/2000	7/22/2000	51	683	0.1x
July 800 Call	6/28/2000	7/22/2000	1,154	712	1.6x

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Option	Trade Date	Expiration Date	IA Business Purported Volume <sup>2</sup>	Actual Market Volume <sup>3</sup>	Magnitude <sup>4</sup>
July 810 Call	6/28/2000	7/22/2000	1,154	831	1.4x
July 825 Call	7/14/2000	7/22/2000	175,330	7,346	23.9x
July 800 Put	7/14/2000	7/22/2000	175,330	3,150	55.7x
July 810 Call	7/20/2000	7/22/2000	141,134	8,327	16.9x
July 825 Call	7/20/2000	7/22/2000	141,134	3,276	43.1x
August 800 Put	7/20/2000	8/19/2000	141,134	1,312	107.6x
August 820 Call	7/21/2000	8/19/2000	141,134	472	299.0x
July 810 Call	7/21/2000	7/22/2000	141,134	12,081	11.7x
July 800 Put	7/21/2000	7/22/2000	141,134	6,707	21.0x
August 820 Call	7/24/2000	8/19/2000	486	681	0.7x
August 800 Put	7/24/2000	8/19/2000	486	3,265	0.1x
August 810 Call	7/26/2000	8/19/2000	41	1,796	0.0x
August 790 Put	7/26/2000	8/19/2000	72,524	2,221	32.7x
August 810 Call	7/27/2000	8/19/2000	72,483	1,721	42.1x
August 810 Call	7/31/2000	8/19/2000	2	1,033	0.0x
August 820 Call	7/31/2000	8/19/2000	60	1,460	0.0x
August 790 Put	7/31/2000	8/19/2000	2	701	0.0x
August 800 Put	7/31/2000	8/19/2000	60	682	0.1x
August 810 Call	8/9/2000	8/19/2000	32,027	4,182	7.7x
August 820 Call	8/9/2000	8/19/2000	36,818	1,524	24.2x
August 790 Put	8/9/2000	8/19/2000	32,027	2,220	14.4x
August 800 Put	8/9/2000	8/19/2000	36,818	5,557	6.6x
August 810 Call	8/10/2000	8/19/2000	40,413	1,146	35.3x
August 820 Call	8/10/2000	8/19/2000	103,770	410	253.1x
August 790 Put	8/10/2000	8/19/2000	40,413	2,045	19.8x
August 800 Put	8/10/2000	8/19/2000	103,770	4,833	21.5x
October 790 Put	9/7/2000	10/21/2000	18	1,589	0.0x
September 820 Call	9/11/2000	9/16/2000	30,804	3,186	9.7x
September 810 Put	9/11/2000	9/16/2000	30,804	4,170	7.4x
September 810 Call	9/12/2000	9/16/2000	64,546	4,016	16.1x
September 800 Put	9/12/2000	9/16/2000	64,546	2,340	27.6x
September 810 Call	9/13/2000	9/16/2000	163,440	9,019	18.1x
September 800 Put	9/13/2000	9/16/2000	163,440	5,813	28.1x
October 800 Call	9/15/2000	10/21/2000	217,516	734	296.3x
September 810 Call	9/15/2000	9/16/2000	94	648	0.1x
October 790 Put	9/15/2000	10/21/2000	217,516	1,167	186.4x
September 800 Put	9/15/2000	9/16/2000	196,706	4,391	44.8x
September 810 Put	9/15/2000	9/16/2000	20,904	1,779	11.8x
October 800 Call	9/21/2000	10/21/2000	3	3,028	0.0x
October 790 Put	9/21/2000	10/21/2000	3	148	0.0x
October 800 Call	9/26/2000	10/21/2000	566	3,058	0.2x
October 790 Put	9/26/2000	10/21/2000	566	163	3.5x
October 790 Put	9/27/2000	10/21/2000	18	117	0.2x
October 800 Call	9/29/2000	10/21/2000	1,975	1,492	1.3x
October 790 Put	9/29/2000	10/21/2000	1,975	28	70.5x
October 800 Call	10/2/2000	10/21/2000	12	2,059	0.0x
October 800 Call	10/3/2000	10/21/2000	12	1,716	0.0x
October 800 Call	10/11/2000	10/21/2000	65,853	549	120.0x
October 790 Put	10/11/2000	10/21/2000	65,853	201	327.6x
October 800 Call	10/12/2000	10/21/2000	48,237	1,899	25.4x
October 790 Put	10/12/2000	10/21/2000	48,237	133	362.7x
October 800 Call	10/13/2000	10/21/2000	102,838	1,244	82.7x
October 790 Put	10/13/2000	10/21/2000	102,838	12	8569.8x
October 725 Call	10/18/2000	10/21/2000	47,778	1,853	25.8x
October 710 Put	10/18/2000	10/21/2000	47,778	5,159	9.3x
October 725 Call	10/20/2000	10/21/2000	47,778	998	47.9x
November 750 Put	11/3/2000	11/18/2000	66,334	967	68.6x

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November 760 Call	11/6/2000	11/18/2000	66,334	679	97.7x
November 760 Call	11/7/2000	11/18/2000	3	917	0.0x
November 750 Put	11/7/2000	11/18/2000	3	1,880	0.0x
November 725 Call	11/13/2000	11/18/2000	32,244	2,036	15.8x
November 715 Put	11/13/2000	11/18/2000	32,244	2,336	13.8x
December 730 Call	11/17/2000	12/16/2000	98,575	310	318.0x
November 725 Call	11/17/2000	11/18/2000	32,244	14,836	2.2x
December 710 Put	11/17/2000	12/16/2000	66,331	372	178.3x
December 720 Put	11/17/2000	12/16/2000	98,575	1,390	70.9x
November 750 Put	11/17/2000	11/18/2000	66,331	139	477.2x
December 710 Put	11/20/2000	12/16/2000	66,331	1,700	39.0x
December 730 Call	11/27/2000	12/16/2000	35,260	740	47.6x
December 720 Put	11/27/2000	12/16/2000	35,260	925	38.1x
December 725 Call	11/29/2000	12/16/2000	63,315	171	370.3x
December 730 Call	11/29/2000	12/16/2000	63,315	1,072	59.1x
December 730 Call	12/6/2000	12/16/2000	3,808	7,291	0.5x
December 730 Call	12/11/2000	12/16/2000	3,808	7,955	0.5x
December 730 Call	12/12/2000	12/16/2000	48,123	2,601	18.5x
December 725 Put	12/12/2000	12/16/2000	48,123	8,452	5.7x
January 700 Put	12/12/2000	1/20/2001	3,760	1,585	2.4x
December 725 Call	12/14/2000	12/16/2000	63,315	4,108	15.4x
December 730 Call	12/14/2000	12/16/2000	48,123	12,639	3.8x
December 720 Put	12/14/2000	12/16/2000	63,315	4,711	13.4x
December 725 Put	12/14/2000	12/16/2000	48,123	9,579	5.0x
January 700 Put	12/19/2000	1/20/2001	3,760	1,432	2.6x
January 710 Call	1/3/2001	1/20/2001	47,860	2,667	17.9x
January 690 Put	1/3/2001	1/20/2001	47,860	1,544	31.0x
January 695 Call	1/16/2001	1/20/2001	151,743	723	209.9x
January 685 Put	1/16/2001	1/20/2001	151,743	1,821	83.3x
January 700 Call	1/17/2001	1/20/2001	71,241	6,908	10.3x
January 690 Put	1/17/2001	1/20/2001	71,241	3,633	19.6x
February 710 Call	1/19/2001	2/17/2001	270,844	718	377.2x
January 695 Call	1/19/2001	1/20/2001	151,743	158	960.4x
January 700 Call	1/19/2001	1/20/2001	71,241	5,891	12.1x
February 700 Put	1/19/2001	2/17/2001	270,844	2,338	115.8x
February 710 Call	1/26/2001	2/17/2001	986	579	1.7x
February 700 Put	1/26/2001	2/17/2001	986	1,435	0.7x
February 710 Call	2/1/2001	2/17/2001	7	290	0.0x
February 700 Put	2/1/2001	2/17/2001	7	1,568	0.0x
February 710 Call	2/2/2001	2/17/2001	4	857	0.0x
February 700 Put	2/2/2001	2/17/2001	4	1,886	0.0x
February 710 Call	2/14/2001	2/17/2001	115,598	800	144.5x
February 700 Put	2/14/2001	2/17/2001	115,598	714	161.9x
February 700 Put	2/16/2001	2/17/2001	154,249	192	803.4x
March 650 Call	3/5/2001	3/17/2001	42,622	953	44.7x
April 590 Put	3/5/2001	4/21/2001	22	175	0.1x
March 635 Put	3/5/2001	3/17/2001	42,622	767	55.6x
March 635 Put	3/6/2001	3/17/2001	40	1,007	0.0x
March 635 Put	3/12/2001	3/17/2001	40	2,389	0.0x
March 600 Call	3/14/2001	3/17/2001	198,490	5,677	35.0x
March 590 Put	3/14/2001	3/17/2001	198,490	3,394	58.5x
April 600 Call	3/16/2001	4/21/2001	241,112	1,750	137.8x
April 590 Put	3/16/2001	4/21/2001	241,112	1,967	122.6x
March 590 Put	3/16/2001	3/17/2001	198,490	24,689	8.0x
March 635 Put	3/16/2001	3/17/2001	42,622	18	2367.9x
April 590 Put	3/19/2001	4/21/2001	22	512	0.0x
April 600 Call	3/26/2001	4/21/2001	12	947	0.0x

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April 590 Put	3/26/2001	4/21/2001	12	1,743	0.0x
April 600 Call	3/27/2001	4/21/2001	605	3,767	0.2x
April 590 Put	3/27/2001	4/21/2001	605	2,262	0.3x
April 600 Call	3/30/2001	4/21/2001	1	1,208	0.0x
April 590 Put	3/30/2001	4/21/2001	1	1,447	0.0x
April 620 Call	4/18/2001	4/21/2001	51,568	9,471	5.4x
April 590 Put	4/18/2001	4/21/2001	51,568	2,520	20.5x
April 600 Call	4/20/2001	4/21/2001	240,494	2,511	95.8x
April 620 Call	4/20/2001	4/21/2001	51,568	1,377	37.4x
June 650 Call	6/12/2001	6/16/2001	62,461	4,894	12.8x
June 640 Put	6/12/2001	6/16/2001	62,660	6,961	9.0x
July 630 Call	6/15/2001	7/21/2001	190,551	490	388.9x
July 625 Put	6/15/2001	7/21/2001	190,551	1,149	165.8x
June 640 Put	6/15/2001	6/16/2001	62,660	770	81.4x
July 630 Call	6/18/2001	7/21/2001	59,416	439	135.3x
July 625 Put	6/18/2001	7/21/2001	59,416	479	124.0x
July 635 Call	6/21/2001	7/21/2001	70,055	576	121.6x
July 630 Put	6/21/2001	7/21/2001	70,055	877	79.9x
July 630 Call	6/26/2001	7/21/2001	1,097	840	1.3x
July 625 Put	6/26/2001	7/21/2001	1,097	352	3.1x
July 630 Call	7/2/2001	7/21/2001	186	270	0.7x
July 625 Put	7/2/2001	7/21/2001	186	257	0.7x
July 630 Call	7/16/2001	7/21/2001	48,973	2,999	16.3x
July 635 Call	7/16/2001	7/21/2001	20,294	960	21.1x
July 625 Put	7/16/2001	7/21/2001	48,973	2,539	19.3x
July 630 Put	7/16/2001	7/21/2001	20,294	648	31.3x
July 630 Call	7/17/2001	7/21/2001	40,777	3,015	13.5x
July 635 Call	7/17/2001	7/21/2001	16,904	836	20.2x
July 625 Put	7/17/2001	7/21/2001	40,777	2,008	20.3x
July 630 Put	7/17/2001	7/21/2001	16,904	1,417	11.9x
July 630 Call	7/18/2001	7/21/2001	63,597	2,667	23.8x
July 635 Call	7/18/2001	7/21/2001	26,273	1,868	14.1x
July 625 Put	7/18/2001	7/21/2001	63,597	1,051	60.5x
July 630 Put	7/18/2001	7/21/2001	26,273	495	53.1x
July 630 Call	7/20/2001	7/21/2001	95,337	4,382	21.8x
July 635 Call	7/20/2001	7/21/2001	6,584	1,868	3.5x
July 625 Put	7/20/2001	7/21/2001	95,337	12,773	7.5x
July 630 Put	7/20/2001	7/21/2001	6,584	3,751	1.8x
September 600 Call	8/17/2001	9/22/2001	81,693	954	85.6x
September 595 Put	8/17/2001	9/22/2001	81,693	2,867	28.5x
September 595 Call	8/21/2001	9/22/2001	90,554	403	224.7x
September 590 Put	8/21/2001	9/22/2001	90,554	1,296	69.9x
September 595 Call	8/22/2001	9/22/2001	82,986	301	275.7x
September 590 Put	8/22/2001	9/22/2001	82,986	2,506	33.1x
September 595 Put	8/23/2001	9/22/2001	93,082	680	136.9x
September 605 Call	8/24/2001	9/22/2001	93,082	672	138.5x
September 605 Put	8/24/2001	9/22/2001	186,164	371	501.8x
September 595 Call	8/28/2001	9/22/2001	147	491	0.3x
September 600 Call	8/28/2001	9/22/2001	122	901	0.1x
September 605 Call	8/28/2001	9/22/2001	73	775	0.1x
September 590 Put	8/28/2001	9/22/2001	147	1,132	0.1x
September 595 Put	8/28/2001	9/22/2001	195	909	0.2x
September 570 Put	8/29/2001	9/22/2001	347,709	862	403.4x
September 570 Put	8/30/2001	9/22/2001	342	1,197	0.3x
October 525 Call	9/28/2001	10/20/2001	16	1,341	0.0x
October 525 Call	10/4/2001	10/20/2001	16	143	0.1x
November 560 Call	10/18/2001	11/17/2001	345,164	761	453.6x

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October 505 Call	10/18/2001	10/20/2001	167,866	N/A	N/A
October 525 Call	10/18/2001	10/20/2001	165,143	14	11795.9x
November 550 Put	10/18/2001	11/17/2001	345,164	1,444	239.0x
October 500 Put	10/18/2001	10/20/2001	173,298	1,606	107.9x
October 520 Put	10/18/2001	10/20/2001	171,866	794	216.5x
November 560 Call	10/26/2001	11/17/2001	4,679	851	5.5x
November 550 Put	10/26/2001	11/17/2001	4,679	629	7.4x
November 550 Call	10/31/2001	11/17/2001	26	1,764	0.0x
November 560 Call	10/31/2001	11/17/2001	1,944	1,215	1.6x
November 550 Put	10/31/2001	11/17/2001	1,944	1,345	1.4x
November 540 Put	11/1/2001	11/17/2001	26	1,410	0.0x
November 560 Call	11/7/2001	11/17/2001	336	429	0.8x
November 550 Put	11/7/2001	11/17/2001	336	1,878	0.2x
November 560 Call	11/13/2001	11/17/2001	80,972	1,306	62.0x
November 540 Put	11/13/2001	11/17/2001	26	628	0.0x
November 550 Put	11/13/2001	11/17/2001	80,972	2,449	33.1x
November 550 Call	11/14/2001	11/17/2001	26	480	0.1x
November 560 Call	11/14/2001	11/17/2001	80,211	2,040	39.3x
November 550 Put	11/14/2001	11/17/2001	80,211	2,446	32.8x
November 560 Call	11/15/2001	11/17/2001	178,966	328	545.6x
November 550 Put	11/15/2001	11/17/2001	178,966	2,394	74.8x
January 580 Put	12/5/2001	1/19/2002	4,429	122	36.3x
December 600 Call	12/10/2001	12/22/2001	50,988	3,408	15.0x
December 590 Put	12/10/2001	12/22/2001	50,913	1,983	25.7x
January 600 Call	12/14/2001	1/19/2002	20,231	60	337.2x
January 580 Put	12/14/2001	1/19/2002	4,429	40	110.7x
December 600 Call	12/19/2001	12/22/2001	50,988	2,363	21.6x
January 600 Call	12/19/2001	1/19/2002	20,231	759	26.7x
December 590 Put	12/19/2001	12/22/2001	50,913	3,169	16.1x
January 600 Call	1/3/2002	1/19/2002	57,613	877	65.7x
January 590 Put	1/3/2002	1/19/2002	57,613	3,058	18.8x
January 605 Call	1/4/2002	1/19/2002	57,055	471	121.1x
January 595 Put	1/4/2002	1/19/2002	57,055	1,455	39.2x
January 605 Call	1/7/2002	1/19/2002	75,635	114	663.5x
January 595 Put	1/7/2002	1/19/2002	75,635	555	136.3x
January 600 Call	1/9/2002	1/19/2002	182,796	3,053	59.9x
January 590 Put	1/9/2002	1/19/2002	182,796	4,709	38.8x
February 575 Put	1/18/2002	2/16/2002	373,099	1,471	253.6x
January 590 Put	1/18/2002	1/19/2002	240,409	222	1082.9x
January 595 Put	1/18/2002	1/19/2002	132,690	34	3902.6x
February 585 Call	1/22/2002	2/16/2002	373,099	74	5041.9x
February 585 Call	1/25/2002	2/16/2002	361	293	1.2x
February 575 Put	1/25/2002	2/16/2002	361	712	0.5x
February 585 Call	2/13/2002	2/16/2002	106,889	1,058	101.0x
February 575 Put	2/13/2002	2/16/2002	106,889	715	149.5x
February 585 Call	2/14/2002	2/16/2002	78,491	695	112.9x
February 575 Put	2/14/2002	2/16/2002	78,491	714	109.9x
February 575 Put	2/15/2002	2/16/2002	198,132	542	365.6x
March 560 Call	2/22/2002	3/16/2002	85,482	2,020	42.3x
March 550 Put	2/22/2002	3/16/2002	85,482	2,009	42.5x
March 565 Call	2/25/2002	3/16/2002	42,758	1,129	37.9x
March 555 Put	2/25/2002	3/16/2002	42,758	2,298	18.6x
March 570 Call	2/28/2002	3/16/2002	81,379	1,847	44.1x
March 560 Put	2/28/2002	3/16/2002	81,311	4,641	17.5x
March 570 Call	3/1/2002	3/16/2002	386,390	4,113	93.9x
March 575 Call	3/1/2002	3/16/2002	193,195	2,108	91.6x
March 565 Put	3/1/2002	3/16/2002	193,195	1,279	151.1x

**Split-Strike Conversion IA Business Options Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

Option	Trade Date	Expiration Date	IA Business Purported Volume <sup>2</sup>	Actual Market Volume <sup>3</sup>	Magnitude <sup>4</sup>
March 570 Call	3/11/2002	3/16/2002	68	598	0.1x
March 560 Call	3/13/2002	3/16/2002	85,482	135	633.2x
March 565 Call	3/13/2002	3/16/2002	42,758	131	326.4x
March 570 Call	3/13/2002	3/16/2002	81,311	383	212.3x
April 585 Put	3/13/2002	4/20/2002	209,551	106	1976.9x
April 595 Call	3/14/2002	4/20/2002	402,746	43	9366.2x
March 575 Call	3/14/2002	3/16/2002	193,195	110	1756.3x
April 585 Put	3/14/2002	4/20/2002	193,195	280	690.0x
April 595 Call	3/19/2002	4/20/2002	621	137	4.5x
April 585 Put	3/19/2002	4/20/2002	621	333	1.9x
April 595 Call	3/22/2002	4/20/2002	177	198	0.9x
April 585 Put	3/22/2002	4/20/2002	177	165	1.1x
April 595 Call	3/28/2002	4/20/2002	5	543	0.0x
April 585 Put	3/28/2002	4/20/2002	5	62	0.1x
April 595 Call	4/8/2002	4/20/2002	334	77	4.3x
April 585 Put	4/8/2002	4/20/2002	334	175	1.9x
April 595 Call	4/10/2002	4/20/2002	238,435	379	629.1x
April 585 Put	4/11/2002	4/20/2002	238,435	17	14025.6x
April 595 Call	4/15/2002	4/20/2002	97,810	185	528.7x
April 585 Put	4/15/2002	4/20/2002	97,810	8	12226.3x
April 560 Call	4/16/2002	4/20/2002	91,518	5,232	17.5x
April 545 Put	4/16/2002	4/20/2002	91,518	2,677	34.2x
April 595 Call	4/17/2002	4/20/2002	65,372	168	389.1x
April 585 Put	4/17/2002	4/20/2002	65,372	11	5942.9x
April 560 Call	4/18/2002	4/20/2002	91,518	12,424	7.4x
April 545 Put	4/18/2002	4/20/2002	91,518	2,813	32.5x
May 540 Call	4/30/2002	5/18/2002	80,470	1,813	44.4x
May 525 Put	4/30/2002	5/18/2002	80,470	794	101.3x
May 545 Call	5/1/2002	5/18/2002	79,872	1,265	63.1x
May 530 Put	5/1/2002	5/18/2002	79,872	4,263	18.7x
May 530 Call	5/6/2002	5/18/2002	241,919	2,339	103.4x
May 540 Call	5/6/2002	5/18/2002	80,470	2,702	29.8x
May 545 Call	5/6/2002	5/18/2002	79,872	534	149.6x
May 520 Put	5/6/2002	5/18/2002	241,919	4,413	54.8x
May 525 Put	5/6/2002	5/18/2002	80,470	4,545	17.7x
May 530 Put	5/6/2002	5/18/2002	79,872	4,652	17.2x
May 530 Call	5/7/2002	5/18/2002	202,931	2,414	84.1x
May 520 Put	5/7/2002	5/18/2002	202,931	3,121	65.0x
May 530 Call	5/15/2002	5/18/2002	91,849	823	111.6x
May 520 Put	5/15/2002	5/18/2002	91,849	2,213	41.5x
May 530 Call	5/16/2002	5/18/2002	118,246	539	219.4x
May 520 Put	5/16/2002	5/18/2002	118,246	1,042	113.5x
June 560 Call	5/17/2002	6/22/2002	116,375	1,326	87.8x
May 530 Call	5/17/2002	5/18/2002	234,739	169	1389.0x
June 550 Put	5/17/2002	6/22/2002	116,375	2,442	47.7x
June 560 Call	5/21/2002	6/22/2002	1	2,251	0.0x
June 550 Put	5/21/2002	6/22/2002	1	852	0.0x
June 560 Call	5/28/2002	6/22/2002	2,157	1,293	1.7x
June 550 Put	5/28/2002	6/22/2002	2,157	215	10.0x
June 500 Put	6/3/2002	6/22/2002	1,300	3,520	0.4x
June 490 Put	6/4/2002	6/22/2002	800	2,095	0.4x
June 560 Call	6/5/2002	6/22/2002	114,217	563	202.9x
June 550 Put	6/5/2002	6/22/2002	114,217	363	314.6x
July 470 Put	6/11/2002	7/20/2002	21	71	0.3x
June 490 Put	6/14/2002	6/22/2002	800	9,406	0.1x
June 500 Put	6/14/2002	6/22/2002	1,300	11,558	0.1x
July 490 Put	6/17/2002	7/20/2002	400	371	1.1x

**Split-Strike Conversion IA Business Options Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

Option	Trade Date	Expiration Date	IA Business Purported Volume <sup>2</sup>	Actual Market Volume <sup>3</sup>	Magnitude <sup>4</sup>
July 500 Call	6/24/2002	7/20/2002	53,535	5,636	9.5x
July 470 Put	6/24/2002	7/20/2002	21	1,055	0.0x
July 490 Put	6/24/2002	7/20/2002	53,535	2,035	26.3x
July 490 Put	6/25/2002	7/20/2002	400	1,958	0.2x
July 500 Call	6/28/2002	7/20/2002	52	3,713	0.0x
July 490 Put	6/28/2002	7/20/2002	52	2,202	0.0x
July 500 Call	7/1/2002	7/20/2002	1,778	4,336	0.4x
July 500 Call	7/5/2002	7/20/2002	1,778	3,653	0.5x
July 490 Put	7/8/2002	7/20/2002	125	1,253	0.1x
July 500 Call	7/16/2002	7/20/2002	53,483	1,438	37.2x
July 490 Put	7/16/2002	7/20/2002	53,483	235	227.6x
July 490 Put	7/19/2002	7/20/2002	125	70	1.8x
August 400 Call	7/24/2002	8/17/2002	273,501	974	280.8x
August 390 Put	7/24/2002	8/17/2002	273,501	1,161	235.6x
August 425 Call	7/25/2002	8/17/2002	160,231	1,832	87.5x
August 415 Put	7/25/2002	8/17/2002	160,231	1,171	136.8x
August 400 Call	7/26/2002	8/17/2002	5	116	0.0x
August 430 Call	7/26/2002	8/17/2002	157,098	1,991	78.9x
August 390 Put	7/26/2002	8/17/2002	5	708	0.0x
August 420 Put	7/26/2002	8/17/2002	157,098	1,196	131.4x
August 400 Call	7/31/2002	8/17/2002	22	246	0.1x
August 390 Put	7/31/2002	8/17/2002	22	495	0.0x
August 400 Call	8/9/2002	8/17/2002	490	210	2.3x
August 390 Put	8/9/2002	8/17/2002	490	1,253	0.4x
August 450 Call	8/13/2002	8/17/2002	590,335	2,576	229.2x
August 455 Call	8/13/2002	8/17/2002	590,335	5,661	104.3x
August 450 Put	8/13/2002	8/17/2002	590,335	7,872	75.0x
August 455 Call	8/14/2002	8/17/2002	176,753	11,222	15.8x
August 450 Put	8/14/2002	8/17/2002	176,753	6,985	25.3x
August 455 Call	8/15/2002	8/17/2002	111,923	1,918	58.4x
August 450 Put	8/15/2002	8/17/2002	111,923	3,756	29.8x
August 400 Call	8/16/2002	8/17/2002	273,006	30	9100.2x
August 425 Call	8/16/2002	8/17/2002	160,231	10	16023.1x
August 430 Call	8/16/2002	8/17/2002	157,098	48	3272.9x
August 450 Call	8/16/2002	8/17/2002	590,335	1,078	547.6x
August 455 Call	8/16/2002	8/17/2002	301,659	240	1256.9x
October 400 Put	9/26/2002	10/19/2002	18	3,789	0.0x
October 400 Put	9/27/2002	10/19/2002	18	2,954	0.0x
October 420 Call	9/30/2002	10/19/2002	40	4,876	0.0x
October 420 Call	10/11/2002	10/19/2002	82,959	6,298	13.2x
October 410 Put	10/11/2002	10/19/2002	82,959	6,407	12.9x
October 420 Call	10/15/2002	10/19/2002	40	3,330	0.0x
October 440 Call	10/15/2002	10/19/2002	93,204	6,931	13.4x
October 430 Put	10/15/2002	10/19/2002	93,204	7,634	12.2x
October 450 Call	10/16/2002	10/19/2002	238,711	5,439	43.9x
October 440 Put	10/16/2002	10/19/2002	238,711	8,327	28.7x
November 455 Call	10/18/2002	11/16/2002	414,874	253	1639.8x
October 420 Call	10/18/2002	10/19/2002	82,959	80	1037.0x
October 440 Call	10/18/2002	10/19/2002	93,204	4,189	22.2x
November 445 Put	10/18/2002	11/16/2002	414,874	1,830	226.7x
November 455 Call	10/21/2002	11/16/2002	124	392	0.3x
November 445 Put	10/21/2002	11/16/2002	124	893	0.1x
November 455 Call	10/28/2002	11/16/2002	899	620	1.5x
November 445 Put	10/28/2002	11/16/2002	899	582	1.5x
November 455 Call	10/31/2002	11/16/2002	142	1,030	0.1x
November 460 Call	10/31/2002	11/16/2002	500	1,779	0.3x
November 445 Put	10/31/2002	11/16/2002	142	674	0.2x



**Split-Strike Conversion IA Business Options Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

Option	Trade Date	Expiration Date	IA Business Purported Volume <sup>2</sup>	Actual Market Volume <sup>3</sup>	Magnitude <sup>4</sup>
November 455 Call	11/4/2002	11/16/2002	9	992	0.0x
November 445 Put	11/4/2002	11/16/2002	9	1,742	0.0x
November 455 Call	11/5/2002	11/16/2002	50	338	0.1x
November 460 Call	11/6/2002	11/16/2002	500	1,369	0.4x
November 460 Put	11/6/2002	11/16/2002	450	5,080	0.1x
November 455 Call	11/12/2002	11/16/2002	78,186	2,729	28.7x
November 445 Put	11/12/2002	11/16/2002	78,186	2,659	29.4x
November 455 Call	11/13/2002	11/16/2002	61,273	9,791	6.3x
November 445 Put	11/13/2002	11/16/2002	61,273	8,331	7.4x
November 460 Put	11/13/2002	11/16/2002	450	2,038	0.2x
November 455 Call	11/14/2002	11/16/2002	57,345	5,094	11.3x
November 445 Put	11/14/2002	11/16/2002	57,345	4,692	12.2x
November 455 Call	11/15/2002	11/16/2002	217,088	4,287	50.6x
December 465 Put	12/2/2002	12/21/2002	3,044	630	4.8x
December 460 Put	12/16/2002	12/21/2002	5,814	5,847	1.0x
December 465 Put	12/16/2002	12/21/2002	3,044	1,132	2.7x
December 460 Put	12/18/2002	12/21/2002	5,814	3,388	1.7x
January 470 Call	1/6/2003	1/18/2003	115,118	4,517	25.5x
January 460 Put	1/6/2003	1/18/2003	115,118	5,121	22.5x
January 475 Call	1/7/2003	1/18/2003	114,252	3,222	35.5x
January 465 Put	1/7/2003	1/18/2003	114,252	1,617	70.7x
January 470 Call	1/8/2003	1/18/2003	87,924	4,681	18.8x
January 460 Put	1/8/2003	1/18/2003	87,924	5,481	16.0x
January 470 Call	1/9/2003	1/18/2003	245,588	6,136	40.0x
January 460 Put	1/9/2003	1/18/2003	245,588	5,206	47.2x
February 465 Call	1/17/2003	2/22/2003	562,882	348	1617.5x
January 470 Call	1/17/2003	1/18/2003	448,630	1,163	385.8x
January 475 Call	1/17/2003	1/18/2003	114,252	63	1813.5x
February 455 Put	1/17/2003	2/22/2003	562,934	1,001	562.4x
January 460 Put	1/17/2003	1/18/2003	466,630	11,577	40.3x
January 465 Put	1/17/2003	1/18/2003	114,252	3,365	34.0x
February 465 Call	1/28/2003	2/22/2003	1,323	226	5.9x
February 455 Put	1/28/2003	2/22/2003	1,375	30	45.8x
February 465 Call	1/31/2003	2/22/2003	14	328	0.0x
February 455 Put	1/31/2003	2/22/2003	14	30	0.5x
February 465 Call	2/18/2003	2/22/2003	91,963	1,731	53.1x
February 455 Put	2/18/2003	2/22/2003	91,963	15	6130.9x
February 465 Call	2/19/2003	2/22/2003	117,483	N/A	N/A
February 455 Put	2/19/2003	2/22/2003	117,483	5	23496.6x
February 465 Call	2/20/2003	2/22/2003	87,728	N/A	N/A
February 455 Put	2/20/2003	2/22/2003	87,728	4	21932.0x
February 455 Put	2/21/2003	2/22/2003	264,119	9	29346.6x
March 410 Call	3/12/2003	3/22/2003	410,579	4,538	90.5x
March 400 Put	3/12/2003	3/22/2003	410,579	7,089	57.9x
March 420 Call	3/13/2003	3/22/2003	165,409	5,329	31.0x
March 410 Put	3/13/2003	3/22/2003	165,409	5,747	28.8x
March 430 Call	3/14/2003	3/22/2003	74,933	3,319	22.6x
March 420 Put	3/14/2003	3/22/2003	74,933	5,327	14.1x
March 410 Call	3/19/2003	3/22/2003	70,665	268	263.7x
March 420 Call	3/19/2003	3/22/2003	62,797	1,564	40.2x
March 430 Call	3/19/2003	3/22/2003	28,389	1,832	15.5x
March 400 Put	3/19/2003	3/22/2003	70,665	1,908	37.0x
March 410 Put	3/19/2003	3/22/2003	62,797	1,940	32.4x
March 420 Put	3/19/2003	3/22/2003	28,389	3,710	7.7x
March 410 Call	3/20/2003	3/22/2003	55,357	82	675.1x
March 420 Call	3/20/2003	3/22/2003	49,199	278	177.0x
March 430 Call	3/20/2003	3/22/2003	22,253	1,315	16.9x

**Split-Strike Conversion IA Business Options Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

Option	Trade Date	Expiration Date	IA Business Purported Volume <sup>2</sup>	Actual Market Volume <sup>3</sup>	Magnitude <sup>4</sup>
March 400 Put	3/20/2003	3/22/2003	55,357	5,698	9.7x
March 410 Put	3/20/2003	3/22/2003	49,199	1,622	30.3x
March 420 Put	3/20/2003	3/22/2003	22,253	2,889	7.7x
March 410 Call	3/21/2003	3/22/2003	284,557	499	570.3x
March 420 Call	3/21/2003	3/22/2003	53,413	504	106.0x
March 430 Call	3/21/2003	3/22/2003	24,291	445	54.6x
May 455 Call	3/31/2003	5/17/2003	79	785	0.1x
May 455 Call	4/7/2003	5/17/2003	79	57	1.4x
May 470 Call	5/1/2003	5/17/2003	69,600	5,776	12.0x
May 460 Put	5/1/2003	5/17/2003	69,600	5,313	13.1x
May 475 Call	5/2/2003	5/17/2003	99,555	4,193	23.7x
May 465 Put	5/2/2003	5/17/2003	99,555	2,549	39.1x
May 480 Call	5/5/2003	5/17/2003	60,396	2,026	29.8x
May 470 Put	5/5/2003	5/17/2003	60,396	3,173	19.0x
May 480 Call	5/6/2003	5/17/2003	83,005	4,774	17.4x
May 470 Put	5/6/2003	5/17/2003	83,005	4,761	17.4x
May 475 Call	5/8/2003	5/17/2003	195,813	3,910	50.1x
May 465 Put	5/8/2003	5/17/2003	195,813	4,823	40.6x
May 470 Call	5/13/2003	5/17/2003	33,898	2,730	12.4x
May 475 Call	5/13/2003	5/17/2003	1,447	4,409	0.3x
May 480 Call	5/13/2003	5/17/2003	350	7,416	0.0x
May 460 Put	5/13/2003	5/17/2003	170	3,821	0.0x
May 465 Put	5/13/2003	5/17/2003	1,447	3,437	0.4x
May 470 Put	5/13/2003	5/17/2003	350	8,227	0.0x
June 485 Call	5/16/2003	6/21/2003	508,270	786	646.7x
May 470 Call	5/16/2003	5/17/2003	69,770	2,885	24.2x
May 475 Call	5/16/2003	5/17/2003	305,971	15,474	19.8x
June 475 Put	5/16/2003	6/21/2003	508,270	3,119	163.0x
June 465 Call	5/21/2003	6/21/2003	50	937	0.1x
June 485 Call	5/23/2003	6/21/2003	1,431	688	2.1x
June 475 Put	5/23/2003	6/21/2003	1,431	213	6.7x
June 480 Call	5/27/2003	6/21/2003	65,841	3,250	20.3x
June 485 Call	5/27/2003	6/21/2003	57	1,489	0.0x
June 470 Put	5/27/2003	6/21/2003	65,841	4,470	14.7x
June 475 Put	5/27/2003	6/21/2003	57	1,968	0.0x
June 480 Call	6/16/2003	6/21/2003	17,574	793	22.2x
June 485 Call	6/16/2003	6/21/2003	83,916	443	189.4x
June 470 Put	6/16/2003	6/21/2003	17,574	1,526	11.5x
June 475 Put	6/16/2003	6/21/2003	83,916	2,105	39.9x
June 480 Call	6/17/2003	6/21/2003	17,128	905	18.9x
June 485 Call	6/17/2003	6/21/2003	81,701	408	200.2x
June 470 Put	6/17/2003	6/21/2003	17,128	1,276	13.4x
June 475 Put	6/17/2003	6/21/2003	81,701	1,920	42.6x
June 480 Call	6/19/2003	6/21/2003	13,722	171	80.2x
June 485 Call	6/19/2003	6/21/2003	65,375	45	1452.8x
June 470 Put	6/19/2003	6/21/2003	13,722	160	85.8x
June 475 Put	6/19/2003	6/21/2003	65,375	128	510.7x
June 465 Call	6/20/2003	6/21/2003	50	12	4.2x
June 480 Call	6/20/2003	6/21/2003	17,417	948	18.4x
June 485 Call	6/20/2003	6/21/2003	272,962	73	3739.2x
July 500 Call	7/1/2003	7/19/2003	116,864	6,221	18.8x
August 500 Put	7/1/2003	8/16/2003	50	65	0.8x
July 485 Put	7/1/2003	7/19/2003	116,864	3,512	33.3x
July 500 Call	7/2/2003	7/19/2003	86,150	5,883	14.6x
July 490 Put	7/2/2003	7/19/2003	86,150	3,472	24.8x
July 505 Call	7/3/2003	7/19/2003	48,023	1,355	35.4x
July 495 Put	7/3/2003	7/19/2003	48,023	1,494	32.1x

**Split-Strike Conversion IA Business Options Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

Option	Trade Date	Expiration Date	IA Business Purported Volume <sup>2</sup>	Actual Market Volume <sup>3</sup>	Magnitude <sup>4</sup>
July 505 Call	7/7/2003	7/19/2003	296,089	2,421	122.3x
July 495 Put	7/7/2003	7/19/2003	296,089	2,644	112.0x
July 500 Call	7/11/2003	7/19/2003	201,930	5,160	39.1x
July 505 Call	7/11/2003	7/19/2003	343,216	3,719	92.3x
July 500 Call	7/14/2003	7/19/2003	201,930	3,680	54.9x
July 505 Call	7/14/2003	7/19/2003	343,216	4,811	71.3x
August 510 Call	7/18/2003	8/16/2003	545,146	1,451	375.7x
July 500 Call	7/18/2003	7/19/2003	201,930	24,032	8.4x
August 500 Put	7/18/2003	8/16/2003	545,146	2,444	223.1x
August 510 Call	7/25/2003	8/16/2003	812	11,924	0.1x
August 500 Put	7/25/2003	8/16/2003	812	2,459	0.3x
August 510 Call	7/31/2003	8/16/2003	124	5,993	0.0x
August 500 Put	7/31/2003	8/16/2003	174	7,889	0.0x
August 510 Call	8/8/2003	8/16/2003	292	1,078	0.3x
August 500 Put	8/8/2003	8/16/2003	292	1,145	0.3x
August 510 Call	8/12/2003	8/16/2003	134,006	2,874	46.6x
August 500 Put	8/12/2003	8/16/2003	134,006	4,056	33.0x
August 510 Call	8/13/2003	8/16/2003	59,010	2,778	21.2x
August 500 Put	8/13/2003	8/16/2003	59,010	4,861	12.1x
August 510 Call	8/14/2003	8/16/2003	351,318	3,704	94.8x
August 500 Put	8/14/2003	8/16/2003	351,318	6,253	56.2x
September 500 Call	8/26/2003	9/20/2003	25	5,229	0.0x
September 505 Call	8/29/2003	9/20/2003	680	1,846	0.4x
September 510 Call	8/29/2003	9/20/2003	500	2,497	0.2x
September 500 Call	9/2/2003	9/20/2003	25	1,621	0.0x
September 515 Call	9/2/2003	9/20/2003	305,204	2,381	128.2x
September 505 Put	9/2/2003	9/20/2003	304,987	2,851	107.0x
September 510 Call	9/3/2003	9/20/2003	200	7,584	0.0x
September 520 Call	9/3/2003	9/20/2003	84,909	3,455	24.6x
September 505 Put	9/3/2003	9/20/2003	217	3,689	0.1x
September 510 Put	9/3/2003	9/20/2003	84,909	5,057	16.8x
September 510 Call	9/4/2003	9/20/2003	300	1,981	0.2x
September 515 Call	9/4/2003	9/20/2003	217	1,550	0.1x
September 520 Call	9/5/2003	9/20/2003	83,248	2,291	36.3x
September 505 Put	9/5/2003	9/20/2003	217	2,312	0.1x
September 510 Put	9/5/2003	9/20/2003	83,248	5,664	14.7x
September 505 Call	9/8/2003	9/20/2003	680	3,525	0.2x
September 515 Call	9/10/2003	9/20/2003	691	4,387	0.2x
September 505 Put	9/10/2003	9/20/2003	691	2,298	0.3x
September 515 Call	9/11/2003	9/20/2003	3	3,310	0.0x
September 505 Put	9/11/2003	9/20/2003	3	2,015	0.0x
September 515 Call	9/16/2003	9/20/2003	53,167	6,472	8.2x
September 520 Call	9/16/2003	9/20/2003	75,611	5,661	13.4x
September 505 Put	9/16/2003	9/20/2003	53,167	4,987	10.7x
September 510 Put	9/16/2003	9/20/2003	75,611	8,403	9.0x
September 515 Call	9/17/2003	9/20/2003	40,919	5,693	7.2x
September 520 Call	9/17/2003	9/20/2003	58,247	6,283	9.3x
September 505 Put	9/17/2003	9/20/2003	40,919	2,279	18.0x
September 510 Put	9/17/2003	9/20/2003	58,247	8,031	7.3x
September 515 Call	9/18/2003	9/20/2003	210,207	7,642	27.5x
September 520 Call	9/18/2003	9/20/2003	34,299	16,464	2.1x
October 505 Put	9/18/2003	10/18/2003	495	303	1.6x
October 505 Put	9/19/2003	10/18/2003	550	672	0.8x
October 505 Put	9/26/2003	10/18/2003	1,045	763	1.4x
November 485 Put	10/1/2003	11/22/2003	61	83	0.7x
October 510 Put	10/2/2003	10/18/2003	129,043	2,516	51.3x
October 520 Call	10/3/2003	10/18/2003	129,043	6,490	19.9x

**Split-Strike Conversion IA Business Options Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

Option	Trade Date	Expiration Date	IA Business Purported Volume <sup>2</sup>	Actual Market Volume <sup>3</sup>	Magnitude <sup>4</sup>
October 525 Call	10/7/2003	10/18/2003	119,635	2,319	51.6x
October 515 Put	10/7/2003	10/18/2003	119,635	3,090	38.7x
October 515 Put	10/8/2003	10/18/2003	312,035	2,763	112.9x
October 525 Call	10/9/2003	10/18/2003	312,035	5,584	55.9x
November 525 Call	10/16/2003	11/22/2003	560,713	250	2242.9x
October 520 Call	10/16/2003	10/18/2003	129,043	9,701	13.3x
October 525 Call	10/16/2003	10/18/2003	431,670	13,166	32.8x
November 520 Put	10/16/2003	11/22/2003	560,713	897	625.1x
October 510 Put	10/16/2003	10/18/2003	129,043	4,208	30.7x
October 515 Put	10/16/2003	10/18/2003	431,670	6,673	64.7x
November 525 Call	10/21/2003	11/22/2003	360	500	0.7x
November 520 Put	10/21/2003	11/22/2003	360	2,684	0.1x
November 525 Call	10/22/2003	11/22/2003	7	3,332	0.0x
November 520 Put	10/22/2003	11/22/2003	7	2,653	0.0x
November 525 Call	10/28/2003	11/22/2003	136	3,086	0.0x
November 520 Put	10/28/2003	11/22/2003	136	632	0.2x
November 525 Call	11/5/2003	11/22/2003	18	2,323	0.0x
November 520 Put	11/5/2003	11/22/2003	18	2,611	0.0x
November 525 Call	11/7/2003	11/22/2003	2,159	7,415	0.3x
November 520 Put	11/7/2003	11/22/2003	2,159	3,773	0.6x
November 525 Call	11/17/2003	11/22/2003	85,287	6,908	12.3x
December 490 Put	11/17/2003	12/20/2003	61	743	0.1x
November 520 Put	11/17/2003	11/22/2003	85,287	4,940	17.3x
November 525 Call	11/18/2003	11/22/2003	88,524	5,854	15.1x
November 520 Put	11/18/2003	11/22/2003	88,524	4,774	18.5x
November 525 Call	11/19/2003	11/22/2003	78,847	15,701	5.0x
November 520 Put	11/19/2003	11/22/2003	78,847	3,716	21.2x
November 525 Call	11/20/2003	11/22/2003	307,307	3,387	90.7x
November 520 Put	11/20/2003	11/22/2003	307,307	5,386	57.1x
January 550 Call	11/28/2003	1/17/2004	5,216	206	25.3x
December 530 Call	12/8/2003	12/20/2003	247,455	3,033	81.6x
December 520 Put	12/8/2003	12/20/2003	247,455	3,473	71.3x
January 555 Call	12/17/2003	1/17/2004	10,418	1,020	10.2x
December 530 Call	12/19/2003	12/20/2003	82,485	1,240	66.5x
January 550 Call	12/30/2003	1/17/2004	5,216	2,978	1.8x
January 555 Call	12/30/2003	1/17/2004	10,418	957	10.9x
January 560 Call	1/5/2004	1/17/2004	309,691	3,326	93.1x
January 550 Put	1/5/2004	1/17/2004	309,691	4,430	69.9x
January 565 Call	1/7/2004	1/17/2004	109,548	1,038	105.5x
January 555 Put	1/7/2004	1/17/2004	109,548	4,050	27.0x
January 560 Call	1/8/2004	1/17/2004	26	7,841	0.0x
January 550 Put	1/8/2004	1/17/2004	26	3,446	0.0x
January 565 Call	1/12/2004	1/17/2004	116,199	3,279	35.4x
January 555 Put	1/12/2004	1/17/2004	116,199	3,337	34.8x
February 570 Call	1/16/2004	2/21/2004	535,412	1,515	353.4x
January 560 Call	1/16/2004	1/17/2004	309,683	N/A	N/A
January 565 Call	1/16/2004	1/17/2004	286,131	N/A	N/A
February 560 Put	1/16/2004	2/21/2004	535,412	2,324	230.4x
January 550 Put	1/16/2004	1/17/2004	18	N/A	N/A
January 555 Put	1/16/2004	1/17/2004	36	N/A	N/A
February 570 Call	1/22/2004	2/21/2004	437	2,868	0.2x
February 560 Put	1/22/2004	2/21/2004	437	4,193	0.1x
February 570 Call	1/27/2004	2/21/2004	609	3,550	0.2x
February 560 Put	1/27/2004	2/21/2004	609	3,257	0.2x
February 570 Call	2/2/2004	2/21/2004	110	3,924	0.0x
February 560 Put	2/2/2004	2/21/2004	110	5,400	0.0x
February 570 Call	2/5/2004	2/21/2004	1,441	3,196	0.5x

**Split-Strike Conversion IA Business Options Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

Option	Trade Date	Expiration Date	IA Business Purported Volume <sup>2</sup>	Actual Market Volume <sup>3</sup>	Magnitude <sup>4</sup>
February 560 Put	2/5/2004	2/21/2004	1,441	3,507	0.4x
February 570 Call	2/17/2004	2/21/2004	132,237	8,599	15.4x
February 560 Put	2/17/2004	2/21/2004	132,237	3,526	37.5x
February 570 Call	2/18/2004	2/21/2004	96,827	10,301	9.4x
February 560 Put	2/18/2004	2/21/2004	96,827	2,377	40.7x
February 570 Call	2/19/2004	2/21/2004	57,766	15,455	3.7x
February 560 Put	2/19/2004	2/21/2004	57,766	5,537	10.4x
February 570 Call	2/20/2004	2/21/2004	70,749	N/A	N/A
February 560 Put	2/20/2004	2/21/2004	245,985	N/A	N/A
April 550 Put	3/5/2004	4/17/2004	45	1,053	0.0x
April 550 Put	3/23/2004	4/17/2004	45	810	0.1x
April 555 Call	4/1/2004	4/17/2004	86,197	4,908	17.6x
April 560 Call	4/1/2004	4/17/2004	177,983	5,199	34.2x
April 550 Put	4/1/2004	4/17/2004	264,180	3,762	70.2x
April 565 Call	4/2/2004	4/17/2004	106,685	3,740	28.5x
April 555 Put	4/2/2004	4/17/2004	106,685	7,893	13.5x
April 565 Call	4/5/2004	4/17/2004	99,715	3,555	28.0x
April 555 Put	4/5/2004	4/17/2004	99,715	3,626	27.5x
April 565 Call	4/6/2004	4/17/2004	76,646	3,563	21.5x
April 560 Put	4/6/2004	4/17/2004	76,646	4,872	15.7x
April 555 Call	4/7/2004	4/17/2004	17	1,983	0.0x
April 560 Call	4/7/2004	4/17/2004	761	7,368	0.1x
April 565 Call	4/7/2004	4/17/2004	57	5,691	0.0x
April 550 Put	4/7/2004	4/17/2004	778	3,881	0.2x
April 555 Put	4/7/2004	4/17/2004	42	3,738	0.0x
April 560 Put	4/7/2004	4/17/2004	15	3,105	0.0x
April 560 Call	4/13/2004	4/17/2004	188	12,460	0.0x
April 550 Put	4/13/2004	4/17/2004	188	8,439	0.0x
April 560 Call	4/15/2004	4/17/2004	13	6,600	0.0x
April 550 Put	4/15/2004	4/17/2004	13	17,624	0.0x
May 560 Call	4/16/2004	5/22/2004	546,190	1,198	455.9x
April 550 Put	4/16/2004	4/17/2004	263,201	N/A	N/A
April 555 Put	4/16/2004	4/17/2004	206,358	N/A	N/A
April 560 Put	4/16/2004	4/17/2004	76,631	N/A	N/A
May 555 Put	4/16/2004	5/22/2004	546,190	2,629	207.8x
May 560 Call	4/20/2004	5/22/2004	1,691	2,793	0.6x
May 555 Put	4/20/2004	5/22/2004	1,691	2,958	0.6x
May 560 Call	4/22/2004	5/22/2004	544,499	3,236	168.3x
May 560 Call	4/23/2004	5/22/2004	544,499	2,661	204.6x
May 560 Call	4/26/2004	5/22/2004	20	3,170	0.0x
May 555 Put	4/26/2004	5/22/2004	20	2,652	0.0x
May 560 Call	4/27/2004	5/22/2004	194	4,615	0.0x
May 555 Put	4/27/2004	5/22/2004	194	3,573	0.1x
May 560 Call	5/3/2004	5/22/2004	3	2,687	0.0x
May 555 Put	5/3/2004	5/22/2004	3	104	0.0x
June 525 Put	5/5/2004	6/19/2004	225	104	2.2x
June 535 Call	5/12/2004	6/19/2004	300	657	0.5x
June 525 Put	5/12/2004	6/19/2004	225	503	0.4x
May 560 Call	5/13/2004	5/22/2004	876	2,150	0.4x
May 555 Put	5/13/2004	5/22/2004	876	139	6.3x
May 535 Call	5/17/2004	5/22/2004	543,406	8,274	65.7x
May 560 Call	5/17/2004	5/22/2004	543,406	2,295	236.8x
May 530 Put	5/17/2004	5/22/2004	543,406	11,045	49.2x
May 555 Put	5/17/2004	5/22/2004	543,406	54	10063.1x
May 535 Call	5/18/2004	5/22/2004	117,507	6,641	17.7x
May 530 Put	5/18/2004	5/22/2004	117,507	7,793	15.1x
May 535 Call	5/19/2004	5/22/2004	129,885	9,422	13.8x

**Split-Strike Conversion IA Business Options Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

Option	Trade Date	Expiration Date	IA Business Purported Volume <sup>2</sup>	Actual Market Volume <sup>3</sup>	Magnitude <sup>4</sup>
May 530 Put	5/19/2004	5/22/2004	129,885	10,234	12.7x
May 535 Call	5/20/2004	5/22/2004	296,014	14,189	20.9x
May 530 Put	5/20/2004	5/22/2004	296,014	14,196	20.9x
June 545 Call	5/25/2004	6/19/2004	450	1,877	0.2x
June 535 Call	5/27/2004	6/19/2004	300	426	0.7x
June 545 Call	5/27/2004	6/19/2004	450	4,353	0.1x
June 555 Call	6/2/2004	6/19/2004	130,689	3,326	39.3x
June 545 Put	6/2/2004	6/19/2004	130,689	3,484	37.5x
June 555 Call	6/3/2004	6/19/2004	118,917	2,787	42.7x
June 545 Put	6/3/2004	6/19/2004	118,917	4,311	27.6x
June 555 Call	6/4/2004	6/19/2004	319,645	3,125	102.3x
June 545 Put	6/4/2004	6/19/2004	319,645	5,333	59.9x
June 555 Call	6/10/2004	6/19/2004	56	4,502	0.0x
June 545 Put	6/10/2004	6/19/2004	56	3,140	0.0x
June 555 Call	6/14/2004	6/19/2004	569,195	7,895	72.1x
June 545 Put	6/14/2004	6/19/2004	44	4,781	0.0x
June 550 Call	6/15/2004	6/19/2004	569,148	8,725	65.2x
July 555 Call	6/17/2004	7/17/2004	569,151	217	2622.8x
June 550 Call	6/17/2004	6/19/2004	569,154	10,381	54.8x
July 550 Put	6/17/2004	7/17/2004	569,151	1,930	294.9x
June 545 Put	6/17/2004	6/19/2004	569,151	3,686	154.4x
July 555 Call	6/21/2004	7/17/2004	92,262	1,607	57.4x
July 550 Put	6/21/2004	7/17/2004	92,262	1,320	69.9x
July 555 Call	6/22/2004	7/17/2004	134,457	2,823	47.6x
July 550 Put	6/22/2004	7/17/2004	134,457	3,783	35.5x
July 555 Call	6/23/2004	7/17/2004	299,698	2,582	116.1x
July 550 Put	6/23/2004	7/17/2004	299,698	5,335	56.2x
July 555 Call	6/24/2004	7/17/2004	42,734	1,905	22.4x
July 550 Put	6/24/2004	7/17/2004	42,734	2,167	19.7x
August 530 Call	8/13/2004	8/21/2004	316,868	3,300	96.0x
August 520 Put	8/13/2004	8/21/2004	316,868	6,998	45.3x
August 530 Call	8/16/2004	8/21/2004	107,955	7,401	14.6x
August 520 Put	8/16/2004	8/21/2004	107,955	12,405	8.7x
August 530 Call	8/17/2004	8/21/2004	74,328	8,029	9.3x
August 525 Put	8/17/2004	8/21/2004	74,328	8,431	8.8x
August 530 Call	8/18/2004	8/21/2004	112,382	15,233	7.4x
August 525 Put	8/18/2004	8/21/2004	112,382	14,827	7.6x
August 530 Call	8/20/2004	8/21/2004	611,533	7,047	86.8x
September 540 Call	8/20/2004	9/18/2004	611,533	854	716.1x
August 520 Put	8/20/2004	8/21/2004	424,823	173	2455.6x
August 525 Put	8/20/2004	8/21/2004	186,710	4,390	42.5x
September 535 Put	8/20/2004	9/18/2004	611,533	2,108	290.1x
September 540 Call	8/23/2004	9/18/2004	53	1,337	0.0x
September 535 Put	8/23/2004	9/18/2004	53	1,169	0.0x
September 540 Call	8/24/2004	9/18/2004	113	1,517	0.1x
September 535 Put	8/24/2004	9/18/2004	113	1,622	0.1x
September 540 Call	8/26/2004	9/18/2004	485	7,382	0.1x
September 535 Put	8/26/2004	9/18/2004	485	1,017	0.5x
September 540 Call	9/10/2004	9/18/2004	54	4,602	0.0x
September 535 Put	9/10/2004	9/18/2004	54	3,566	0.0x
September 540 Call	9/14/2004	9/18/2004	91,103	2,976	30.6x
September 535 Put	9/14/2004	9/18/2004	91,103	2,637	34.5x
September 540 Call	9/15/2004	9/18/2004	148,656	3,917	38.0x
September 535 Put	9/15/2004	9/18/2004	148,656	2,133	69.7x
September 540 Call	9/16/2004	9/18/2004	78,533	4,391	17.9x
September 535 Put	9/16/2004	9/18/2004	78,533	1,947	40.3x
September 540 Call	9/17/2004	9/18/2004	292,536	1,612	181.5x

**Split-Strike Conversion IA Business Options Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

Option	Trade Date	Expiration Date	IA Business Purported Volume <sup>2</sup>	Actual Market Volume <sup>3</sup>	Magnitude <sup>4</sup>
November 545 Call	11/1/2004	11/20/2004	87,516	1,759	49.8x
November 540 Put	11/1/2004	11/20/2004	87,516	1,780	49.2x
November 545 Call	11/2/2004	11/20/2004	117,324	4,537	25.9x
November 540 Put	11/2/2004	11/20/2004	117,324	6,139	19.1x
November 550 Call	11/3/2004	11/20/2004	196,266	7,991	24.6x
November 540 Put	11/3/2004	11/20/2004	196,266	8,729	22.5x
November 555 Call	11/4/2004	11/20/2004	128,570	7,602	16.9x
November 545 Put	11/4/2004	11/20/2004	128,570	7,093	18.1x
November 545 Call	11/10/2004	11/20/2004	75,720	290	261.1x
November 555 Call	11/10/2004	11/20/2004	47,497	2,998	15.8x
November 540 Put	11/10/2004	11/20/2004	75,720	1,612	47.0x
November 545 Put	11/10/2004	11/20/2004	47,497	3,609	13.2x
November 545 Call	11/11/2004	11/20/2004	51,595	1,005	51.3x
November 555 Call	11/11/2004	11/20/2004	32,365	4,198	7.7x
November 540 Put	11/11/2004	11/20/2004	51,595	2,484	20.8x
November 545 Put	11/11/2004	11/20/2004	32,365	2,805	11.5x
November 545 Call	11/12/2004	11/20/2004	77,525	770	100.7x
November 555 Call	11/12/2004	11/20/2004	48,708	3,885	12.5x
November 540 Put	11/12/2004	11/20/2004	77,525	4,599	16.9x
November 545 Put	11/12/2004	11/20/2004	48,708	2,242	21.7x
November 550 Call	11/15/2004	11/20/2004	162	1,035	0.2x
November 540 Put	11/15/2004	11/20/2004	162	2,296	0.1x
December 570 Call	11/19/2004	12/18/2004	196,125	2,430	80.7x
November 550 Call	11/19/2004	11/20/2004	196,146	1,463	134.1x
December 560 Put	11/19/2004	12/18/2004	196,125	4,786	41.0x
December 570 Call	11/24/2004	12/18/2004	235	2,557	0.1x
December 560 Put	11/24/2004	12/18/2004	235	934	0.3x
January 575 Call	11/30/2004	1/22/2005	2,589	20	129.5x
January 565 Put	12/1/2004	1/22/2005	2,589	59	43.9x
December 570 Call	12/7/2004	12/18/2004	195,848	6,694	29.3x
December 560 Put	12/7/2004	12/18/2004	195,848	5,896	33.2x
December 570 Call	12/13/2004	12/18/2004	104,179	6,953	15.0x
December 565 Put	12/13/2004	12/18/2004	104,179	11,670	8.9x
December 570 Call	12/16/2004	12/18/2004	104,179	9,217	11.3x
January 575 Call	12/27/2004	1/22/2005	2,589	4,896	0.5x
January 565 Put	12/27/2004	1/22/2005	2,589	679	3.8x
February 570 Call	1/3/2005	2/19/2005	316	60	5.3x
February 570 Put	1/3/2005	2/19/2005	316	169	1.9x
February 570 Call	1/20/2005	2/19/2005	67,073	6,536	10.3x
February 560 Put	1/20/2005	2/19/2005	67,073	1,065	63.0x
February 565 Call	1/21/2005	2/19/2005	106,128	2,520	42.1x
February 555 Put	1/21/2005	2/19/2005	106,128	1,494	71.0x
February 570 Put	1/21/2005	2/19/2005	316	317	1.0x
February 565 Call	1/24/2005	2/19/2005	144,084	1,274	113.1x
February 555 Put	1/24/2005	2/19/2005	144,084	2,046	70.4x
February 565 Call	1/25/2005	2/19/2005	297,589	1,866	159.5x
February 555 Put	1/25/2005	2/19/2005	297,589	1,556	191.3x
February 565 Call	1/26/2005	2/19/2005	5	1,968	0.0x
February 555 Put	1/26/2005	2/19/2005	5	1,305	0.0x
February 570 Call	1/27/2005	2/19/2005	316	2,435	0.1x
March 575 Put	2/2/2005	3/19/2005	100	6	16.7x
March 585 Call	2/3/2005	3/19/2005	100	21	4.8x
February 565 Call	2/4/2005	2/19/2005	53	1,743	0.0x
February 555 Put	2/4/2005	2/19/2005	53	2,084	0.0x
February 565 Call	2/10/2005	2/19/2005	11	1,329	0.0x
February 555 Put	2/10/2005	2/19/2005	11	1,092	0.0x
February 565 Call	2/15/2005	2/19/2005	547,732	249	2199.7x

**Split-Strike Conversion IA Business Options Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

Option	Trade Date	Expiration Date	IA Business Purported Volume <sup>2</sup>	Actual Market Volume <sup>3</sup>	Magnitude <sup>4</sup>
February 570 Call	2/15/2005	2/19/2005	67,073	1,220	55.0x
March 585 Call	2/15/2005	3/19/2005	614,895	317	1939.7x
February 555 Put	2/15/2005	2/19/2005	547,732	764	716.9x
February 560 Put	2/15/2005	2/19/2005	67,073	1,930	34.8x
March 575 Put	2/15/2005	3/19/2005	614,795	1,197	513.6x
March 585 Call	2/16/2005	3/19/2005	1,372	1,156	1.2x
March 575 Put	2/16/2005	3/19/2005	1,372	1,688	0.8x
March 575 Put	2/17/2005	3/19/2005	100	1,412	0.1x
March 585 Call	2/23/2005	3/19/2005	1,422	3,482	0.4x
March 575 Put	2/23/2005	3/19/2005	1,422	1,196	1.2x
March 585 Call	3/1/2005	3/19/2005	31	2,786	0.0x
March 575 Put	3/1/2005	3/19/2005	31	4,558	0.0x
March 585 Call	3/4/2005	3/19/2005	611,970	8,809	69.5x
March 575 Put	3/4/2005	3/19/2005	52	5,612	0.0x
March 585 Call	3/7/2005	3/19/2005	611,918	4,645	131.7x
April 575 Put	3/7/2005	4/16/2005	268	94	2.9x
March 585 Call	3/10/2005	3/19/2005	92,888	5,223	17.8x
March 575 Put	3/10/2005	3/19/2005	92,888	7,586	12.2x
March 585 Call	3/11/2005	3/19/2005	118,605	6,941	17.1x
March 575 Put	3/11/2005	3/19/2005	118,605	6,120	19.4x
March 585 Call	3/14/2005	3/19/2005	126,568	3,550	35.7x
March 575 Put	3/14/2005	3/19/2005	126,568	6,757	18.7x
March 585 Call	3/15/2005	3/19/2005	273,857	5,704	48.0x
March 575 Put	3/15/2005	3/19/2005	84,482	9,535	8.9x
March 575 Put	3/16/2005	3/19/2005	189,375	5,287	35.8x
April 575 Put	3/23/2005	4/16/2005	268	130	2.1x
May 565 Call	5/17/2005	5/21/2005	128,240	1,706	75.2x
May 555 Put	5/17/2005	5/21/2005	128,240	6,817	18.8x
May 565 Call	5/18/2005	5/21/2005	282,970	14,944	18.9x
May 560 Put	5/18/2005	5/21/2005	282,970	20,630	13.7x
May 565 Call	5/19/2005	5/21/2005	105,411	13,596	7.8x
May 560 Put	5/19/2005	5/21/2005	105,411	18,269	5.8x
June 570 Call	5/20/2005	6/18/2005	516,621	1,965	262.9x
May 565 Call	5/20/2005	5/21/2005	516,621	17,531	29.5x
June 565 Put	5/20/2005	6/18/2005	516,621	4,392	117.6x
June 570 Call	5/25/2005	6/18/2005	1,018	2,507	0.4x
June 565 Put	5/25/2005	6/18/2005	1,018	2,760	0.4x
June 570 Call	6/6/2005	6/18/2005	1,230	3,445	0.4x
June 565 Put	6/6/2005	6/18/2005	1,230	2,572	0.5x
June 570 Call	6/7/2005	6/18/2005	305	8,598	0.0x
June 565 Put	6/7/2005	6/18/2005	305	8,279	0.0x
July 575 Call	6/17/2005	7/16/2005	515,298	1,475	349.4x
June 570 Call	6/17/2005	6/18/2005	515,298	32,496	15.9x
July 570 Put	6/17/2005	7/16/2005	515,298	6,590	78.2x
June 565 Put	6/17/2005	6/18/2005	515,298	6,858	75.1x
July 575 Call	6/21/2005	7/16/2005	406	1,551	0.3x
July 570 Put	6/21/2005	7/16/2005	406	3,927	0.1x
July 575 Call	6/23/2005	7/16/2005	306,368	4,738	64.7x
July 570 Put	6/23/2005	7/16/2005	306,368	7,330	41.8x
July 575 Call	6/24/2005	7/16/2005	125,047	2,395	52.2x
July 570 Put	6/24/2005	7/16/2005	125,047	1,166	107.2x
July 575 Call	6/27/2005	7/16/2005	83,477	1,532	54.5x
July 570 Put	6/27/2005	7/16/2005	83,477	1,174	71.1x
September 570 Put	8/10/2005	9/17/2005	75	1,097	0.1x
September 570 Put	8/29/2005	9/17/2005	75	1,706	0.0x
September 570 Call	9/2/2005	9/17/2005	81,739	6,142	13.3x
September 560 Put	9/2/2005	9/17/2005	81,739	4,551	18.0x



**Split-Strike Conversion IA Business Options Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

Option	Trade Date	Expiration Date	IA Business Purported Volume <sup>2</sup>	Actual Market Volume <sup>3</sup>	Magnitude <sup>4</sup>
September 570 Call	9/6/2005	9/17/2005	341,512	9,014	37.9x
September 560 Put	9/6/2005	9/17/2005	341,512	5,891	58.0x
September 575 Call	9/7/2005	9/17/2005	107,293	5,600	19.2x
September 570 Put	9/7/2005	9/17/2005	107,293	5,506	19.5x
September 570 Call	9/8/2005	9/17/2005	1,507	5,461	0.3x
September 575 Call	9/8/2005	9/17/2005	112,972	5,267	21.4x
September 560 Put	9/8/2005	9/17/2005	1,507	3,525	0.4x
September 570 Put	9/8/2005	9/17/2005	112,972	6,412	17.6x
October 575 Call	9/9/2005	10/22/2005	125	191	0.7x
October 575 Call	9/16/2005	10/22/2005	639,159	3,320	192.5x
September 570 Call	9/16/2005	9/17/2005	421,744	15,722	26.8x
October 570 Put	9/16/2005	10/22/2005	639,159	5,609	114.0x
September 570 Put	9/16/2005	9/17/2005	217,415	21,087	10.3x
October 575 Call	9/20/2005	10/22/2005	1	4,043	0.0x
October 570 Put	9/20/2005	10/22/2005	1	3,679	0.0x
October 575 Call	9/21/2005	10/22/2005	120,971	5,466	22.1x
October 570 Put	9/21/2005	10/22/2005	120,971	4,212	28.7x
October 575 Call	9/22/2005	10/22/2005	156,879	6,165	25.4x
October 570 Put	9/22/2005	10/22/2005	156,879	810	193.7x
October 575 Call	9/26/2005	10/22/2005	361,308	4,080	88.6x
October 570 Put	9/26/2005	10/22/2005	361,308	1,219	296.4x
October 575 Call	9/30/2005	10/22/2005	125	2,875	0.0x
October 555 Call	10/6/2005	10/22/2005	168,160	7,819	21.5x
October 550 Put	10/6/2005	10/22/2005	168,160	8,270	20.3x
October 555 Call	10/7/2005	10/22/2005	51,360	4,143	12.4x
October 550 Put	10/7/2005	10/22/2005	51,360	5,339	9.6x
October 555 Call	10/11/2005	10/22/2005	91,768	5,832	15.7x
October 550 Put	10/11/2005	10/22/2005	91,768	6,868	13.4x
October 550 Call	10/14/2005	10/22/2005	350,903	10,952	32.0x
October 545 Put	10/14/2005	10/22/2005	350,903	8,161	43.0x
November 555 Call	10/20/2005	11/19/2005	659,408	1,434	459.8x
October 550 Call	10/20/2005	10/22/2005	350,903	18,108	19.4x
October 555 Call	10/20/2005	10/22/2005	308,430	14,608	21.1x
November 550 Put	10/20/2005	11/19/2005	659,408	1,265	521.3x
October 545 Put	10/20/2005	10/22/2005	350,903	20,609	17.0x
October 550 Put	10/20/2005	10/22/2005	308,430	23,937	12.9x
November 555 Call	10/25/2005	11/19/2005	36	3,002	0.0x
November 550 Put	10/25/2005	11/19/2005	36	5,966	0.0x
November 555 Call	10/26/2005	11/19/2005	945	3,030	0.3x
November 560 Call	10/26/2005	11/19/2005	328	4,208	0.1x
November 550 Put	10/26/2005	11/19/2005	945	4,758	0.2x
November 555 Call	10/31/2005	11/19/2005	75	4,068	0.0x
November 550 Put	10/31/2005	11/19/2005	75	7,273	0.0x
November 555 Call	11/1/2005	11/19/2005	24	2,391	0.0x
November 550 Put	11/1/2005	11/19/2005	24	4,857	0.0x
November 555 Call	11/2/2005	11/19/2005	1	3,634	0.0x
November 550 Put	11/2/2005	11/19/2005	1	4,655	0.0x
November 555 Call	11/10/2005	11/19/2005	658,679	1,560	422.2x
December 570 Call	11/11/2005	12/17/2005	658,679	1,626	405.1x
December 565 Put	11/11/2005	12/17/2005	658,679	311	2117.9x
November 550 Put	11/11/2005	11/19/2005	658,679	1,794	367.2x
December 570 Call	11/14/2005	12/17/2005	8,397	533	15.8x
December 565 Put	11/14/2005	12/17/2005	8,397	693	12.1x
December 570 Call	11/15/2005	12/17/2005	65	901	0.1x
December 570 Call	11/17/2005	12/17/2005	58	2,667	0.0x
December 565 Put	11/17/2005	12/17/2005	58	1,063	0.1x
December 570 Call	11/21/2005	12/17/2005	522	877	0.6x

**Split-Strike Conversion IA Business Options Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

Option	Trade Date	Expiration Date	IA Business Purported Volume <sup>2</sup>	Actual Market Volume <sup>3</sup>	Magnitude <sup>4</sup>
December 565 Put	11/21/2005	12/17/2005	522	1,588	0.3x
December 570 Call	11/22/2005	12/17/2005	390	1,436	0.3x
December 565 Put	11/22/2005	12/17/2005	390	1,190	0.3x
December 570 Call	11/23/2005	12/17/2005	4	1,835	0.0x
December 565 Put	11/23/2005	12/17/2005	4	1,057	0.0x
December 570 Call	11/25/2005	12/17/2005	215	53	4.1x
December 565 Put	11/25/2005	12/17/2005	150	595	0.3x
December 570 Call	11/30/2005	12/17/2005	66	1,299	0.1x
December 565 Put	11/30/2005	12/17/2005	66	1,795	0.0x
December 570 Call	12/6/2005	12/17/2005	28	817	0.0x
January 565 Call	12/6/2005	1/21/2006	3,008	64	47.0x
January 585 Call	12/6/2005	1/21/2006	6,016	249	24.2x
December 565 Put	12/6/2005	12/17/2005	28	689	0.0x
December 570 Call	12/7/2005	12/17/2005	1	1,299	0.0x
December 565 Put	12/7/2005	12/17/2005	1	1,291	0.0x
January 565 Put	12/12/2005	1/21/2006	8,454	255	33.2x
December 570 Call	12/13/2005	12/17/2005	349,546	1,307	267.4x
December 565 Put	12/13/2005	12/17/2005	349,546	2,556	136.8x
December 570 Call	12/14/2005	12/17/2005	122,722	1,616	75.9x
January 565 Call	12/14/2005	1/21/2006	25,500	13	1961.5x
January 585 Call	12/14/2005	1/21/2006	25,500	1,687	15.1x
December 565 Put	12/14/2005	12/17/2005	122,722	9,321	13.2x
January 565 Put	12/14/2005	1/21/2006	25,500	265	96.2x
January 585 Put	12/14/2005	1/21/2006	25,500	401	63.6x
December 570 Call	12/15/2005	12/17/2005	97,155	1,231	78.9x
December 565 Put	12/15/2005	12/17/2005	97,155	3,064	31.7x
December 570 Call	12/16/2005	12/17/2005	79,640	203	392.3x
December 565 Put	12/16/2005	12/17/2005	79,640	18	4424.4x
January 565 Put	12/21/2005	1/21/2006	8,454	793	10.7x
January 565 Call	12/28/2005	1/21/2006	3,008	21	143.2x
January 565 Call	12/29/2005	1/21/2006	25,500	2	12750.0x
January 585 Call	12/29/2005	1/21/2006	31,516	1,657	19.0x
January 565 Put	12/29/2005	1/21/2006	25,500	369	69.1x
January 585 Put	12/29/2005	1/21/2006	25,500	27	944.4x
January 585 Call	1/5/2006	1/21/2006	108,274	2,948	36.7x
January 575 Put	1/5/2006	1/21/2006	108,274	3,167	34.2x
January 585 Call	1/6/2006	1/21/2006	163,167	7,967	20.5x
January 575 Put	1/6/2006	1/21/2006	163,167	7,057	23.1x
January 590 Call	1/9/2006	1/21/2006	88,130	6,211	14.2x
January 585 Put	1/9/2006	1/21/2006	88,130	6,728	13.1x
January 585 Call	1/10/2006	1/21/2006	248	6,435	0.0x
January 590 Call	1/10/2006	1/21/2006	275,348	5,346	51.5x
January 575 Put	1/10/2006	1/21/2006	248	1,680	0.1x
January 585 Put	1/10/2006	1/21/2006	275,348	5,128	53.7x
February 585 Call	1/20/2006	2/18/2006	634,323	2,807	226.0x
January 585 Call	1/20/2006	1/21/2006	271,193	4,776	56.8x
January 590 Call	1/20/2006	1/21/2006	363,130	215	1689.0x
February 580 Put	1/20/2006	2/18/2006	634,323	3,659	173.4x
January 575 Put	1/20/2006	1/21/2006	271,193	16,693	16.2x
January 585 Put	1/20/2006	1/21/2006	363,130	4,336	83.7x
February 585 Call	1/26/2006	2/18/2006	1,523	3,338	0.5x
February 580 Put	1/26/2006	2/18/2006	1,523	1,259	1.2x
February 585 Call	1/27/2006	2/18/2006	632,800	5,370	117.8x
February 585 Call	1/30/2006	2/18/2006	632,803	2,743	230.7x
February 580 Put	1/30/2006	2/18/2006	3	4,331	0.0x
February 585 Call	2/13/2006	2/18/2006	51	2,419	0.0x
February 580 Put	2/13/2006	2/18/2006	51	2,882	0.0x

**Split-Strike Conversion IA Business Options Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

Option	Trade Date	Expiration Date	IA Business Purported Volume <sup>2</sup>	Actual Market Volume <sup>3</sup>	Magnitude <sup>4</sup>
February 585 Call	2/14/2006	2/18/2006	647,312	7,202	89.9x
February 580 Put	2/14/2006	2/18/2006	647,312	9,003	71.9x
March 575 Put	2/14/2006	3/18/2006	647,312	939	689.4x
March 585 Call	2/15/2006	3/18/2006	647,312	281	2303.6x
March 585 Call	2/23/2006	3/18/2006	2,272	2,774	0.8x
March 575 Put	2/23/2006	3/18/2006	2,272	2,555	0.9x
March 585 Call	2/28/2006	3/18/2006	345	4,758	0.1x
March 575 Put	2/28/2006	3/18/2006	345	3,891	0.1x
March 585 Call	3/2/2006	3/18/2006	40	2,796	0.0x
March 575 Put	3/2/2006	3/18/2006	40	1,915	0.0x
April 585 Call	3/7/2006	4/22/2006	649,398	358	1814.0x
March 585 Call	3/7/2006	3/18/2006	630,089	6,375	98.8x
April 580 Put	3/7/2006	4/22/2006	649,398	302	2150.3x
March 575 Put	3/7/2006	3/18/2006	630,089	4,041	155.9x
April 580 Call	3/8/2006	4/22/2006	679	54	12.6x
April 580 Put	3/8/2006	4/22/2006	679	321	2.1x
April 585 Call	3/13/2006	4/22/2006	64	55	1.2x
April 580 Put	3/13/2006	4/22/2006	64	383	0.2x
April 585 Call	3/14/2006	4/22/2006	649,328	374	1736.2x
April 585 Call	3/15/2006	4/22/2006	6	416	0.0x
April 590 Call	3/15/2006	4/22/2006	649,328	620	1047.3x
April 580 Put	3/15/2006	4/22/2006	6	962	0.0x
April 580 Call	3/21/2006	4/22/2006	679	59	11.5x
April 580 Put	3/21/2006	4/22/2006	679	2,996	0.2x
April 590 Call	3/22/2006	4/22/2006	328,984	1,152	285.6x
April 580 Put	3/22/2006	4/22/2006	328,984	1,131	290.9x
April 590 Call	3/23/2006	4/22/2006	124,854	924	135.1x
April 580 Put	3/23/2006	4/22/2006	124,854	1,144	109.1x
April 590 Call	3/24/2006	4/22/2006	134,802	800	168.5x
April 580 Put	3/24/2006	4/22/2006	134,802	1,110	121.4x
April 590 Call	3/27/2006	4/22/2006	60,688	294	206.4x
April 580 Put	3/27/2006	4/22/2006	60,688	387	156.8x
April 600 Call	3/31/2006	4/22/2006	340,637	1,988	171.3x
April 590 Put	3/31/2006	4/22/2006	340,637	6,569	51.9x
April 600 Call	4/3/2006	4/22/2006	177,566	5,011	35.4x
April 590 Put	4/3/2006	4/22/2006	177,566	10,380	17.1x
April 600 Call	4/4/2006	4/22/2006	121,779	2,573	47.3x
April 590 Put	4/4/2006	4/22/2006	121,779	7,746	15.7x
April 600 Call	4/6/2006	4/22/2006	712	3,937	0.2x
April 590 Put	4/6/2006	4/22/2006	712	7,648	0.1x
April 600 Call	4/10/2006	4/22/2006	2,003	3,669	0.5x
April 590 Put	4/10/2006	4/22/2006	2,003	6,160	0.3x
April 600 Call	4/13/2006	4/22/2006	37	2,116	0.0x
April 590 Put	4/13/2006	4/22/2006	37	1,922	0.0x
April 600 Call	4/18/2006	4/22/2006	637,230	5,224	122.0x
May 595 Call	4/18/2006	5/20/2006	637,230	979	650.9x
April 590 Put	4/18/2006	4/22/2006	637,230	12,051	52.9x
May 585 Put	4/18/2006	5/20/2006	637,230	1,749	364.3x
May 595 Call	4/25/2006	5/20/2006	1,836	2,928	0.6x
May 585 Put	4/25/2006	5/20/2006	1,836	2,563	0.7x
May 595 Call	4/28/2006	5/20/2006	3	2,364	0.0x
May 585 Put	4/28/2006	5/20/2006	3	1,747	0.0x
May 595 Call	5/1/2006	5/20/2006	192	2,229	0.1x
May 585 Put	5/1/2006	5/20/2006	192	1,844	0.1x
May 600 Call	5/2/2006	5/20/2006	8,988	3,009	3.0x
May 595 Put	5/2/2006	5/20/2006	8,988	5,095	1.8x
May 595 Call	5/5/2006	5/20/2006	635,391	1,801	352.8x

**Split-Strike Conversion IA Business Options Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

Option	Trade Date	Expiration Date	IA Business Purported Volume <sup>2</sup>	Actual Market Volume <sup>3</sup>	Magnitude <sup>4</sup>
May 600 Call	5/5/2006	5/20/2006	635,391	8,357	76.0x
May 585 Put	5/5/2006	5/20/2006	635,391	2,312	274.8x
May 595 Put	5/5/2006	5/20/2006	635,391	5,466	116.2x
June 595 Call	5/8/2006	6/17/2006	50	8	6.3x
June 590 Put	5/8/2006	6/17/2006	50	705	0.1x
June 595 Call	5/16/2006	6/17/2006	644,379	299	2155.1x
May 600 Call	5/16/2006	5/20/2006	644,379	2,585	249.3x
June 590 Put	5/16/2006	6/17/2006	644,379	1,256	513.0x
June 595 Call	5/17/2006	6/17/2006	1	2,981	0.0x
June 590 Put	5/17/2006	6/17/2006	1	1,398	0.0x
May 595 Put	5/17/2006	5/20/2006	644,379	2,368	272.1x
June 595 Call	5/22/2006	6/17/2006	65	5,752	0.0x
June 590 Put	5/22/2006	6/17/2006	65	142	0.5x
June 595 Call	5/23/2006	6/17/2006	21	3,168	0.0x
June 590 Put	5/23/2006	6/17/2006	21	703	0.0x
June 595 Call	5/24/2006	6/17/2006	84	2,692	0.0x
June 590 Put	5/24/2006	6/17/2006	134	312	0.4x
June 595 Call	5/25/2006	6/17/2006	1,991	4,114	0.5x
June 590 Put	5/25/2006	6/17/2006	1,941	136	14.3x
June 595 Call	6/2/2006	6/17/2006	65	5,237	0.0x
June 590 Put	6/2/2006	6/17/2006	65	2,105	0.0x
June 595 Call	6/5/2006	6/17/2006	13	4,828	0.0x
June 590 Put	6/5/2006	6/17/2006	13	1,391	0.0x
June 595 Call	6/12/2006	6/17/2006	142,514	6,663	21.4x
June 590 Put	6/12/2006	6/17/2006	142,514	231	616.9x
June 595 Call	6/13/2006	6/17/2006	171,420	2,485	69.0x
June 590 Put	6/13/2006	6/17/2006	171,420	86	1993.3x
June 595 Call	6/14/2006	6/17/2006	146,121	902	162.0x
June 590 Put	6/14/2006	6/17/2006	146,121	830	176.0x
June 595 Call	6/15/2006	6/17/2006	182,264	699	260.7x
June 590 Put	6/15/2006	6/17/2006	182,264	26	7010.2x
July 590 Call	7/10/2006	7/22/2006	189,606	5,232	36.2x
July 580 Put	7/10/2006	7/22/2006	189,606	4,644	40.8x
July 590 Call	7/11/2006	7/22/2006	201,335	3,407	59.1x
July 580 Put	7/11/2006	7/22/2006	201,335	5,684	35.4x
August 575 Call	7/18/2006	8/19/2006	539,360	357	1510.8x
July 590 Call	7/18/2006	7/22/2006	390,941	1,699	230.1x
August 565 Put	7/18/2006	8/19/2006	539,360	750	719.1x
July 580 Put	7/18/2006	7/22/2006	390,941	516	757.6x
August 575 Call	7/26/2006	8/19/2006	302	848	0.4x
August 565 Put	7/26/2006	8/19/2006	302	1,370	0.2x
August 575 Call	8/14/2006	8/19/2006	539,058	185	2913.8x
September 595 Call	8/14/2006	9/16/2006	539,058	171	3152.4x
August 565 Put	8/14/2006	8/19/2006	539,058	2,246	240.0x
September 585 Put	8/14/2006	9/16/2006	539,058	824	654.2x
September 595 Call	8/15/2006	9/16/2006	36	737	0.0x
September 585 Put	8/15/2006	9/16/2006	36	971	0.0x
September 595 Call	8/24/2006	9/16/2006	548	139	3.9x
September 585 Put	8/24/2006	9/16/2006	548	846	0.6x
September 595 Call	8/28/2006	9/16/2006	302	N/A	N/A
September 585 Put	8/28/2006	9/16/2006	302	N/A	N/A
September 595 Call	8/31/2006	9/16/2006	90	N/A	N/A
September 585 Put	8/31/2006	9/16/2006	90	N/A	N/A
September 595 Call	9/11/2006	9/16/2006	9	1,529	0.0x
September 585 Put	9/11/2006	9/16/2006	9	3,336	0.0x
October 610 Call	9/12/2006	10/21/2006	538,064	245	2196.2x
September 595 Call	9/12/2006	9/16/2006	538,064	480	1121.0x

**Split-Strike Conversion IA Business Options Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

Option	Trade Date	Expiration Date	IA Business Purported Volume <sup>2</sup>	Actual Market Volume <sup>3</sup>	Magnitude <sup>4</sup>
October 600 Put	9/12/2006	10/21/2006	538,064	2,062	260.9x
September 585 Put	9/12/2006	9/16/2006	538,064	1,599	336.5x
September 595 Call	9/13/2006	9/16/2006	9	398	0.0x
September 585 Put	9/13/2006	9/16/2006	9	3,639	0.0x
October 610 Call	9/20/2006	10/21/2006	188,123	1,060	177.5x
October 600 Put	9/20/2006	10/21/2006	188,123	5,467	34.4x
October 610 Call	9/21/2006	10/21/2006	174,921	335	522.2x
October 600 Put	9/21/2006	10/21/2006	174,921	6,619	26.4x
October 610 Call	9/22/2006	10/21/2006	175,020	1,886	92.8x
October 600 Put	9/22/2006	10/21/2006	175,020	2,532	69.1x
October 625 Call	9/27/2006	10/21/2006	75	7,060	0.0x
November 630 Call	10/3/2006	11/18/2006	180	373	0.5x
November 640 Call	10/3/2006	11/18/2006	80	127	0.6x
October 625 Call	10/4/2006	10/21/2006	75	N/A	N/A
November 640 Call	10/18/2006	11/18/2006	80	854	0.1x
November 645 Call	10/23/2006	11/18/2006	154,819	2,404	64.4x
November 635 Put	10/23/2006	11/18/2006	154,819	3,360	46.1x
November 645 Call	10/24/2006	11/18/2006	180,818	2,233	81.0x
November 635 Put	10/24/2006	11/18/2006	180,818	1,206	149.9x
November 645 Call	10/25/2006	11/18/2006	165,898	4,037	41.1x
November 635 Put	10/25/2006	11/18/2006	165,898	1,699	97.6x
November 630 Call	10/26/2006	11/18/2006	180	796	0.2x
November 645 Call	10/26/2006	11/18/2006	124	3,673	0.0x
November 650 Call	10/26/2006	11/18/2006	177,024	5,988	29.6x
November 635 Put	10/26/2006	11/18/2006	124	4,602	0.0x
November 640 Put	10/26/2006	11/18/2006	177,024	2,706	65.4x
November 645 Call	10/31/2006	11/18/2006	2,548	45	56.6x
November 650 Call	10/31/2006	11/18/2006	170	N/A	N/A
November 635 Put	10/31/2006	11/18/2006	2,548	1	2548.0x
November 640 Put	10/31/2006	11/18/2006	170	1,206	0.1x
November 645 Call	11/3/2006	11/18/2006	717	N/A	N/A
November 645 Call	11/6/2006	11/18/2006	964	10	96.4x
November 635 Put	11/6/2006	11/18/2006	964	6	160.7x
November 650 Call	11/13/2006	11/18/2006	120	4,812	0.0x
November 640 Put	11/13/2006	11/18/2006	120	8,241	0.0x
December 655 Call	11/15/2006	12/16/2006	677,345	782	866.2x
November 645 Call	11/15/2006	11/18/2006	500,447	3,686	135.8x
November 650 Call	11/15/2006	11/18/2006	176,898	12,574	14.1x
December 645 Put	11/15/2006	12/16/2006	677,345	1,222	554.3x
November 635 Put	11/15/2006	11/18/2006	500,447	4,561	109.7x
November 640 Put	11/15/2006	11/18/2006	176,898	7,010	25.2x
November 645 Call	11/16/2006	11/18/2006	717	2,463	0.3x
December 655 Call	11/20/2006	12/16/2006	20	1,963	0.0x
December 645 Put	11/20/2006	12/16/2006	20	2,395	0.0x
December 645 Put	11/22/2006	12/16/2006	700	698	1.0x
December 655 Call	11/27/2006	12/16/2006	14,297	N/A	N/A
December 645 Put	11/27/2006	12/16/2006	14,297	N/A	N/A
January 650 Call	11/28/2006	1/20/2007	1,977	77	25.7x
December 645 Put	11/28/2006	12/16/2006	700	20	35.0x
January 650 Put	11/28/2006	1/20/2007	1,977	32	61.8x
December 655 Call	12/12/2006	12/16/2006	9	12,149	0.0x
December 645 Put	12/12/2006	12/16/2006	9	4,755	0.0x
December 655 Call	12/13/2006	12/16/2006	689,939	6,496	106.2x
January 660 Call	12/13/2006	1/20/2007	689,939	735	938.7x
December 645 Put	12/13/2006	12/16/2006	689,939	3,840	179.7x
January 650 Put	12/13/2006	1/20/2007	689,939	851	810.7x
January 660 Call	12/18/2006	1/20/2007	176,316	1,058	166.7x

**Split-Strike Conversion IA Business Options Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

Option	Trade Date	Expiration Date	IA Business Purported Volume <sup>2</sup>	Actual Market Volume <sup>3</sup>	Magnitude <sup>4</sup>
January 650 Put	12/18/2006	1/20/2007	176,316	1,821	96.8x
January 650 Call	12/20/2006	1/20/2007	1,977	8	247.1x
January 660 Call	12/20/2006	1/20/2007	215,625	185	1165.5x
January 650 Put	12/20/2006	1/20/2007	217,602	638	341.1x
January 660 Call	12/21/2006	1/20/2007	157,844	8,942	17.7x
January 650 Put	12/21/2006	1/20/2007	157,844	1,202	131.3x
January 660 Call	12/22/2006	1/20/2007	140,154	7,837	17.9x
January 650 Put	12/22/2006	1/20/2007	140,154	5,105	27.5x
February 660 Call	1/29/2007	2/17/2007	410	4	102.5x
February 660 Put	1/29/2007	2/17/2007	410	1	410.0x
February 660 Call	2/6/2007	2/17/2007	410	N/A	N/A
February 660 Put	2/6/2007	2/17/2007	410	4	102.5x
February 670 Call	2/13/2007	2/17/2007	340,482	7,606	44.8x
February 660 Put	2/13/2007	2/17/2007	340,482	6,388	53.3x
February 675 Call	2/14/2007	2/17/2007	137,643	11,884	11.6x
February 665 Put	2/14/2007	2/17/2007	137,643	14,840	9.3x
February 670 Call	2/16/2007	2/17/2007	340,482	2	170241.0x
February 675 Call	2/16/2007	2/17/2007	137,643	N/A	N/A
March 675 Call	2/16/2007	3/17/2007	478,125	1,640	291.5x
February 660 Put	2/16/2007	2/17/2007	340,482	N/A	N/A
February 665 Put	2/16/2007	2/17/2007	137,643	N/A	N/A
March 665 Put	2/16/2007	3/17/2007	478,125	2,055	232.7x
March 675 Call	2/20/2007	3/17/2007	149,815	2,022	74.1x
March 665 Put	2/20/2007	3/17/2007	149,815	1,806	83.0x
March 675 Call	2/23/2007	3/17/2007	255	N/A	N/A
March 665 Put	2/23/2007	3/17/2007	255	N/A	N/A
March 640 Call	3/6/2007	3/17/2007	89,062	7	12723.1x
March 630 Put	3/6/2007	3/17/2007	716,747	N/A	N/A
March 665 Put	3/6/2007	3/17/2007	627,685	484	1296.9x
March 640 Call	3/7/2007	3/17/2007	627,685	N/A	N/A
March 675 Call	3/7/2007	3/17/2007	627,685	3,188	196.9x
April 640 Call	3/14/2007	4/21/2007	716,747	877	817.3x
April 645 Call	3/14/2007	4/21/2007	1,043	904	1.2x
March 640 Call	3/14/2007	3/17/2007	716,747	14,279	50.2x
April 630 Put	3/14/2007	4/21/2007	716,747	3,169	226.2x
March 630 Put	3/14/2007	3/17/2007	716,747	12,739	56.3x
April 640 Call	3/15/2007	4/21/2007	716,747	455	1575.3x
April 645 Call	3/15/2007	4/21/2007	716,747	777	922.5x
April 630 Put	3/15/2007	4/21/2007	716,747	422	1698.5x
April 635 Put	3/15/2007	4/21/2007	716,747	1,409	508.7x
April 645 Call	3/21/2007	4/21/2007	541,381	790	685.3x
April 635 Put	3/21/2007	4/21/2007	216,475	2,855	75.8x
April 635 Put	3/22/2007	4/21/2007	162,405	1,135	143.1x
April 645 Call	3/23/2007	4/21/2007	793	35	22.7x
April 635 Put	3/23/2007	4/21/2007	162,501	1,526	106.5x
April 645 Call	3/26/2007	4/21/2007	175,366	79	2219.8x
April 635 Put	3/26/2007	4/21/2007	175,366	1,248	140.5x
April 675 Call	4/16/2007	4/21/2007	192,017	14,902	12.9x
April 665 Put	4/16/2007	4/21/2007	192,017	8,727	22.0x
April 680 Call	4/17/2007	4/21/2007	168,507	5,489	30.7x
April 670 Put	4/17/2007	4/21/2007	168,507	18,136	9.3x
May 680 Call	4/19/2007	5/19/2007	175,227	854	205.2x
May 670 Put	4/19/2007	5/19/2007	175,227	994	176.3x
April 675 Call	4/20/2007	4/21/2007	192,017	2	96008.5x
April 680 Call	4/20/2007	4/21/2007	168,507	5	33701.4x
May 680 Call	4/20/2007	5/19/2007	547,307	4,027	135.9x
April 665 Put	4/20/2007	4/21/2007	192,017	N/A	N/A

**Split-Strike Conversion IA Business Options Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

Option	Trade Date	Expiration Date	IA Business Purported Volume <sup>2</sup>	Actual Market Volume <sup>3</sup>	Magnitude <sup>4</sup>
April 670 Put	4/20/2007	4/21/2007	168,507	10	16850.7x
May 670 Put	4/20/2007	5/19/2007	547,307	2,032	269.3x
May 680 Call	4/24/2007	5/19/2007	7	1,460	0.0x
May 670 Put	4/24/2007	5/19/2007	7	3,417	0.0x
May 680 Call	4/25/2007	5/19/2007	473	2,543	0.2x
May 670 Put	4/25/2007	5/19/2007	473	2,103	0.2x
June 695 Call	5/31/2007	6/16/2007	502	N/A	N/A
June 685 Put	5/31/2007	6/16/2007	502	N/A	N/A
June 695 Call	6/4/2007	6/16/2007	4	N/A	N/A
June 685 Put	6/4/2007	6/16/2007	4	N/A	N/A
July 700 Call	6/12/2007	7/21/2007	720,272	498	1446.3x
June 695 Call	6/12/2007	6/16/2007	720,272	9,061	79.5x
July 690 Put	6/12/2007	7/21/2007	720,272	566	1272.6x
June 685 Put	6/12/2007	6/16/2007	720,272	5,751	125.2x
July 700 Call	6/18/2007	7/21/2007	207,708	149	1394.0x
July 690 Put	6/18/2007	7/21/2007	207,708	818	253.9x
July 700 Call	6/19/2007	7/21/2007	159,295	540	295.0x
July 690 Put	6/19/2007	7/21/2007	159,295	1,097	145.2x
July 700 Call	6/20/2007	7/21/2007	179,840	807	222.9x
July 690 Put	6/20/2007	7/21/2007	179,840	2,466	72.9x
July 700 Call	6/21/2007	7/21/2007	173,429	1,231	140.9x
July 690 Put	6/21/2007	7/21/2007	173,429	2,464	70.4x
August 685 Call	8/1/2007	8/18/2007	231,455	N/A	N/A
August 675 Put	8/1/2007	8/18/2007	231,455	20	11572.8x
August 685 Call	8/16/2007	8/18/2007	231,455	2,691	86.0x
August 675 Put	8/16/2007	8/18/2007	231,455	3,465	66.8x
September 685 Call	9/11/2007	9/22/2007	221,089	113	1956.5x
September 675 Put	9/11/2007	9/22/2007	221,089	63	3509.3x
September 695 Call	9/12/2007	9/22/2007	172,999	43	4023.2x
September 685 Put	9/12/2007	9/22/2007	172,999	25	6920.0x
September 695 Call	9/13/2007	9/22/2007	303,637	N/A	N/A
September 685 Put	9/13/2007	9/22/2007	303,637	N/A	N/A
September 685 Call	9/19/2007	9/22/2007	88,350	554	159.5x
September 695 Call	9/19/2007	9/22/2007	121,297	1,226	98.9x
September 675 Put	9/19/2007	9/22/2007	88,350	760	116.3x
September 685 Put	9/19/2007	9/22/2007	121,297	2,154	56.3x
September 685 Call	9/20/2007	9/22/2007	70,258	922	76.2x
September 695 Call	9/20/2007	9/22/2007	96,433	1,019	94.6x
September 675 Put	9/20/2007	9/22/2007	70,258	2,978	23.6x
September 685 Put	9/20/2007	9/22/2007	96,433	565	170.7x
September 685 Call	9/21/2007	9/22/2007	62,481	39	1602.1x
September 695 Call	9/21/2007	9/22/2007	258,906	194	1334.6x
November 720 Call	10/26/2007	11/17/2007	147,631	1,253	117.8x
November 710 Put	10/26/2007	11/17/2007	147,631	1,790	82.5x
November 720 Call	11/2/2007	11/17/2007	147,631	2,778	53.1x
November 710 Put	11/5/2007	11/17/2007	147,631	520	283.9x
November 685 Call	11/12/2007	11/17/2007	398,248	2,550	156.2x
November 675 Put	11/12/2007	11/17/2007	398,248	4,859	82.0x
December 685 Call	11/16/2007	12/22/2007	613,209	348	1762.1x
November 685 Call	11/16/2007	11/17/2007	398,248	11,157	35.7x
December 675 Put	11/16/2007	12/22/2007	613,209	213	2878.9x
November 675 Put	11/16/2007	11/17/2007	398,248	13,056	30.5x
December 685 Call	11/21/2007	12/22/2007	2	81	0.0x
December 675 Put	11/21/2007	12/22/2007	2	342	0.0x
December 685 Call	11/26/2007	12/22/2007	262,951	114	2306.6x
December 685 Call	11/27/2007	12/22/2007	175,915	135	1303.1x
December 675 Put	11/27/2007	12/22/2007	438,866	92	4770.3x

**Split-Strike Conversion IA Business Options Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

Option	Trade Date	Expiration Date	IA Business Purported Volume <sup>2</sup>	Actual Market Volume <sup>3</sup>	Magnitude <sup>4</sup>
December 675 Put	12/4/2007	12/22/2007	1,157	343	3.4x
December 685 Call	12/6/2007	12/22/2007	1,157	42	27.5x
December 700 Call	12/6/2007	12/22/2007	146,172	1,919	76.2x
December 690 Put	12/6/2007	12/22/2007	146,172	1,553	94.1x
December 685 Call	12/11/2007	12/22/2007	8	149	0.1x
December 675 Put	12/11/2007	12/22/2007	8	1,093	0.0x
December 700 Call	12/17/2007	12/22/2007	146,172	3,928	37.2x
December 690 Put	12/17/2007	12/22/2007	146,172	706	207.0x
December 685 Call	12/18/2007	12/22/2007	174,333	1,186	147.0x
December 675 Put	12/18/2007	12/22/2007	174,333	1,539	113.3x
December 685 Call	12/20/2007	12/22/2007	1,157	6,167	0.2x
December 675 Put	12/20/2007	12/22/2007	1,157	3,342	0.3x
February 650 Call	1/17/2008	2/16/2008	600	490	1.2x
February 600 Put	1/17/2008	2/16/2008	600	5,906	0.1x
February 650 Call	1/22/2008	2/16/2008	600	3,833	0.2x
February 600 Put	1/22/2008	2/16/2008	600	16,175	0.0x
February 610 Call	1/23/2008	2/16/2008	286,381	1,233	232.3x
February 600 Put	1/23/2008	2/16/2008	286,381	8,377	34.2x
February 600 Put	2/14/2008	2/16/2008	286,381	2,382	120.2x
March 620 Put	2/14/2008	3/21/2008	286,381	525	545.5x
February 610 Call	2/15/2008	2/16/2008	286,381	310	923.8x
March 630 Call	2/15/2008	3/21/2008	286,381	254	1127.5x
March 630 Call	3/12/2008	3/21/2008	286,381	1,969	145.4x
March 620 Put	3/12/2008	3/21/2008	286,381	1,657	172.8x
April 615 Put	4/1/2008	4/19/2008	455,191	838	543.2x
April 625 Call	4/2/2008	4/19/2008	455,191	194	2346.3x
April 625 Call	4/8/2008	4/19/2008	11	99	0.1x
April 615 Put	4/8/2008	4/19/2008	11	270	0.0x
April 625 Call	4/17/2008	4/19/2008	455,018	2,325	195.7x
April 615 Put	4/17/2008	4/19/2008	455,018	1,877	242.4x
May 625 Put	4/17/2008	5/17/2008	455,018	106	4292.6x
May 635 Call	4/18/2008	5/17/2008	455,018	163	2791.5x
May 635 Call	4/23/2008	5/17/2008	1,224	198	6.2x
May 625 Put	4/23/2008	5/17/2008	1,224	450	2.7x
May 635 Call	4/25/2008	5/17/2008	149	256	0.6x
May 625 Put	4/25/2008	5/17/2008	149	1,024	0.1x
May 635 Call	5/1/2008	5/17/2008	109	112	1.0x
May 625 Put	5/1/2008	5/17/2008	109	499	0.2x
May 655 Call	5/6/2008	5/17/2008	215,344	996	216.2x
May 645 Put	5/6/2008	5/17/2008	215,344	1,113	193.5x
May 635 Call	5/13/2008	5/17/2008	453,536	197	2302.2x
May 625 Put	5/13/2008	5/17/2008	87	539	0.2x
June 650 Call	5/14/2008	6/21/2008	668,793	290	2306.2x
May 655 Call	5/14/2008	5/17/2008	215,344	7,009	30.7x
June 640 Put	5/14/2008	6/21/2008	668,793	489	1367.7x
May 625 Put	5/14/2008	5/17/2008	453,449	499	908.7x
May 645 Put	5/14/2008	5/17/2008	215,344	4,962	43.4x
June 645 Put	5/19/2008	6/21/2008	668,793	517	1293.6x
June 650 Call	5/20/2008	6/21/2008	668,793	2,763	242.1x
June 655 Call	5/20/2008	6/21/2008	668,793	1,205	555.0x
June 640 Put	5/20/2008	6/21/2008	668,793	2,063	324.2x
June 655 Call	5/21/2008	6/21/2008	508,268	575	883.9x
June 655 Call	5/22/2008	6/21/2008	160,525	467	343.7x
June 645 Put	5/22/2008	6/21/2008	668,793	58	11530.9x
July 555 Put	7/16/2008	7/19/2008	328,550	4,455	73.7x
July 565 Call	7/17/2008	7/19/2008	328,550	2,219	148.1x
August 585 Call	7/18/2008	8/16/2008	328,550	162	2028.1x



**Split-Strike Conversion IA Business Options Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

Option	Trade Date	Expiration Date	IA Business Purported Volume <sup>2</sup>	Actual Market Volume <sup>3</sup>	Magnitude <sup>4</sup>
July 565 Call	7/18/2008	7/19/2008	328,550	771	426.1x
August 575 Put	7/18/2008	8/16/2008	328,550	104	3159.1x
July 555 Put	7/18/2008	7/19/2008	328,550	1,540	213.3x
August 585 Call	8/5/2008	8/16/2008	328,550	505	650.6x
August 585 Call	8/6/2008	8/16/2008	328,550	219	1500.2x
August 595 Call	8/8/2008	8/16/2008	153,055	1,646	93.0x
August 585 Put	8/8/2008	8/16/2008	153,055	1,452	105.4x
September 600 Call	8/11/2008	9/20/2008	213,744	310	689.5x
September 590 Put	8/11/2008	9/20/2008	213,744	124	1723.7x
September 600 Call	8/13/2008	9/20/2008	90	212	0.4x
September 590 Put	8/13/2008	9/20/2008	90	222	0.4x
August 585 Call	8/15/2008	8/16/2008	328,550	76	4323.0x
August 595 Call	8/15/2008	8/16/2008	153,055	4,412	34.7x
September 600 Call	8/15/2008	9/20/2008	481,605	276	1744.9x
August 575 Put	8/15/2008	8/16/2008	328,550	31	10598.4x
August 585 Put	8/15/2008	8/16/2008	153,055	772	198.3x
September 590 Put	8/15/2008	9/20/2008	481,605	1,323	364.0x
September 600 Call	8/22/2008	9/20/2008	239	918	0.3x
September 590 Put	8/22/2008	9/20/2008	239	912	0.3x
September 600 Call	8/25/2008	9/20/2008	1,559	1,207	1.3x
September 590 Put	8/25/2008	9/20/2008	1,559	1,224	1.3x
September 600 Call	8/26/2008	9/20/2008	202	597	0.3x
September 590 Put	8/26/2008	9/20/2008	202	205	1.0x
September 565 Put	8/28/2008	9/20/2008	580	490	1.2x
September 600 Call	8/29/2008	9/20/2008	84	574	0.1x
September 590 Put	8/29/2008	9/20/2008	84	1,247	0.1x
September 600 Call	9/4/2008	9/20/2008	9	1,702	0.0x
September 590 Put	9/4/2008	9/20/2008	9	563	0.0x
September 600 Call	9/5/2008	9/20/2008	694,648	1,190	583.7x
September 590 Put	9/5/2008	9/20/2008	27	73	0.4x
September 600 Call	9/8/2008	9/20/2008	694,621	2,786	249.3x
September 600 Call	9/10/2008	9/20/2008	327,390	2,070	158.2x
September 590 Put	9/10/2008	9/20/2008	327,390	396	826.7x
September 600 Call	9/12/2008	9/20/2008	213,013	2,934	72.6x
September 590 Put	9/12/2008	9/20/2008	213,013	144	1479.3x
September 600 Call	9/16/2008	9/20/2008	154,218	718	214.8x
September 565 Put	9/16/2008	9/20/2008	580	1,185	0.5x
September 590 Put	9/16/2008	9/20/2008	154,218	480	321.3x
November 440 Put	10/7/2008	11/22/2008	240	836	0.3x
November 440 Put	10/24/2008	11/22/2008	240	240	1.0x
November 470 Call	11/3/2008	11/22/2008	362,462	67	5409.9x
November 460 Put	11/3/2008	11/22/2008	362,462	42	8630.0x
November 470 Call	11/4/2008	11/22/2008	247,993	1,173	211.4x
December 420 Put	11/4/2008	12/20/2008	10,150	168	60.4x
November 460 Put	11/4/2008	11/22/2008	247,993	746	332.4x
November 470 Call	11/5/2008	11/22/2008	668	296	2.3x
November 485 Call	11/5/2008	11/22/2008	304,240	18	16902.2x
November 460 Put	11/5/2008	11/22/2008	668	1,603	0.4x
November 475 Put	11/5/2008	11/22/2008	304,240	25	12169.6x
November 460 Call	11/6/2008	11/22/2008	269,685	480	561.8x
November 450 Put	11/6/2008	11/22/2008	269,685	1,070	252.0x
November 460 Call	11/7/2008	11/22/2008	1	379	0.0x
November 470 Call	11/7/2008	11/22/2008	2,865	116	24.7x
November 485 Call	11/7/2008	11/22/2008	1,436	93	15.4x
November 450 Put	11/7/2008	11/22/2008	1	191	0.0x
November 460 Put	11/7/2008	11/22/2008	2,865	165	17.4x
November 475 Put	11/7/2008	11/22/2008	1,436	6	239.3x

**Split-Strike Conversion IA Business Options Volume Analysis**  
**Analyzed Time Period<sup>1</sup>**

Option	Trade Date	Expiration Date	IA Business Purported Volume <sup>2</sup>	Actual Market Volume <sup>3</sup>	Magnitude <sup>4</sup>
November 460 Call	11/11/2008	11/22/2008	13	784	0.0x
November 470 Call	11/11/2008	11/22/2008	2,077	655	3.2x
November 485 Call	11/11/2008	11/22/2008	1,040	62	16.8x
November 450 Put	11/11/2008	11/22/2008	13	240	0.1x
November 460 Put	11/11/2008	11/22/2008	2,077	237	8.8x
November 475 Put	11/11/2008	11/22/2008	1,040	66	15.8x
November 460 Call	11/12/2008	11/22/2008	67	393	0.2x
November 450 Put	11/12/2008	11/22/2008	67	183	0.4x
December 430 Call	11/14/2008	12/20/2008	1,175,505	255	4609.8x
November 460 Call	11/14/2008	11/22/2008	269,564	445	605.8x
November 470 Call	11/14/2008	11/22/2008	604,845	774	781.5x
November 485 Call	11/14/2008	11/22/2008	301,096	46	6545.6x
December 420 Put	11/14/2008	12/20/2008	1,175,505	132	8905.3x
November 450 Put	11/14/2008	11/22/2008	269,564	56	4813.6x
November 460 Put	11/14/2008	11/22/2008	604,845	25	24193.8x
November 475 Put	11/14/2008	11/22/2008	301,096	3	100365.3x
December 380 Call	11/20/2008	12/20/2008	116,597	292	399.3x
December 370 Put	11/20/2008	12/20/2008	116,597	122	955.7x
December 420 Put	11/20/2008	12/20/2008	10,150	50	203.0x
December 430 Call	11/24/2008	12/20/2008	605	157	3.9x
December 420 Put	11/24/2008	12/20/2008	605	30	20.2x

1. The Analyzed Time Period consists of January 2000 through November 2008.
2. IA Business Purported Volume based on Settled Cash (SETCSH17).
3. Actual Market High and Market Low according to the Chicago Board of Options Exchange (CBOE).
4. The Magnitude is the ratio of the IA Business purported volume to the actual Market volume. For example, a magnitude of 26.5x indicates that the IA Business purported volume was 26.5 times greater than the actual market volume, as reported by the CBOE.
5. "N/A" signifies that the options were not traded on that day as according to the CBOE.